



Daily MTM Report

Daily summary for: 07/12/2009

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			7.43700	7.36150		19.09	31,294,896.00	4,208	274,925.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,989.00000	8,913	69.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	68.36	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,989.00000	6,913	68.36	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,539.00000	8,463	69.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,462.00000	3,537	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		1.00000	0,000	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,739.00000	8,663	69.61	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	68.06	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,739.00000	6,663	68.06	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		280.00000	0,343	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		19.00000	0,006	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,262.00000	1,337	32.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		1.00000	0,000	32.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,262.00000	2,337	35.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		1.00000	0,000	35.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,262.00000	3,337	24.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		1.00000	0,000	24.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,489.00000	8,413	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	67.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,489.00000	6,413	67.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,512.00000	3,587	24.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		1.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,639.00000	8,563	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,362.00000	3,437	24.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		1.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,939.00000	8,863	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	68.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,939.00000	6,863	68.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,139.00000	9,063	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	68.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,139.00000	7,063	68.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		44.00000	0,056	20.33	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		183.00000	0,119	20.33	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		862.00000	0,937	28.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,862.00000	1,937	39.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		1.00000	0,000	39.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,862.00000	2,937	25.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		1.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		9,089.00000	9,013	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		9,039.00000	8,963	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	68.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		7,039.00000	6,963	68.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,839.00000	8,763	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	68.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,839.00000	6,763	68.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,162.00000	1,237	31.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		1.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,162.00000	2,237	37.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		1.00000	0,000	37.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,162.00000	3,237	24.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		1.00000	0,000	24.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,889.00000	8,813	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	68.24	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	14.25	Put		6,889.00000	6,813	68.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,789.00000	8,713	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	68.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,789.00000	6,713	68.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		237.00000	0,297	21.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		26.00000	0,010	21.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,212.00000	1,287	32.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		1.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,212.00000	2,287	36.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		1.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,212.00000	3,287	24.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		1.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,689.00000	8,613	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	59.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,689.00000	4,613	59.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,589.00000	8,513	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	67.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,589.00000	6,513	67.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	68.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		7,089.00000	7,013	68.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	56.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4,089.00000	4,013	56.78	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	5.95	Call		1,412.00000	1,487	34.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		1.00000	0,000	34.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,412.00000	2,487	33.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		1.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,412.00000	3,487	24.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		1.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	68.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,189.00000	7,113	68.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		325.00000	0,391	22.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		14.00000	0,004	22.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,312.00000	1,387	33.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		1.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,312.00000	3,387	24.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		1.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	69.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,539.00000	7,463	69.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		962.00000	1,037	29.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		1.00000	0,000	29.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		1,962.00000	2,037	40.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		1.00000	0,000	40.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		2,962.00000	3,037	24.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		1.00000	0,000	24.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	68.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,389.00000	7,313	68.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,112.00000	1,187	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	14/12/2009	Foreign Exchange Future	6.25	Put		1.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,112.00000	2,187	38.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		1.00000	0,000	38.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,112.00000	3,187	24.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		1.00000	0,000	24.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	68.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,439.00000	7,363	68.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,062.00000	2,137	39.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		1.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,062.00000	3,137	24.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		1.00000	0,000	24.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	68.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,489.00000	7,413	68.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,012.00000	1,087	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		1.00000	0,000	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,012.00000	2,087	40.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		1.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,012.00000	3,087	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		1.00000	0,000	24.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	69.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,589.00000	7,513	69.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		57.00000	0,075	19.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		146.00000	0,088	19.71	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		912.00000	0,987	28.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,000	28.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		1,912.00000	1,987	40.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		1.00000	0,000	40.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		2,912.00000	2,987	25.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		1.00000	0,000	25.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	69.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,739.00000	7,663	69.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		762.00000	0,837	27.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,762.00000	1,837	38.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		1.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,762.00000	2,837	27.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		1.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		712.00000	0,787	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		1.00000	0,000	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,712.00000	1,787	37.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		1.00000	0,000	37.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,712.00000	2,787	28.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		1.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		8,039.00000	7,963	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,462.00000	1,537	34.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		1.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,462.00000	2,537	32.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		1.00000	0,000	32.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	69.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,989.00000	7,913	69.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,512.00000	1,587	35.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,000	35.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,512.00000	2,587	31.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		1.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	69.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,889.00000	7,813	69.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		613.00000	0,687	25.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		2.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,612.00000	1,687	36.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		1.00000	0,000	36.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,612.00000	2,687	30.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		1.00000	0,000	30.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	69.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,789.00000	7,713	69.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	68.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,239.00000	7,163	68.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,562.00000	1,637	36.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,000	36.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		371.00000	0,440	23.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		10.00000	0,003	23.08	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,362.00000	1,437	33.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		1.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,362.00000	2,437	34.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		1.00000	0,000	34.24	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	7.35	Call		94.00000	0,131	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		83.00000	0,044	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	69.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,939.00000	7,863	69.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		9.00000	0,009	24.08	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		448.00000	0,372	24.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,062.00000	1,137	30.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		1.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,562.00000	2,637	30.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		1.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,062.00000	4,137	25.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		1.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,189.00000	8,113	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		812.00000	0,887	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,000	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,312.00000	2,387	35.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		1.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,812.00000	3,887	25.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		1.00000	0,000	25.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		564.00000	0,637	25.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		3.00000	0,000	25.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	49.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,889.00000	2,813	49.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		418.00000	0,489	23.58	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	6.95	Put		7.00000	0,002	23.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		515.00000	0,588	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		4.00000	0,001	24.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		466.00000	0,538	24.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		5.00000	0,001	24.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		125.00000	0,168	20.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		64.00000	0,031	20.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	53.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,489.00000	3,413	53.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		33.00000	0,042	20.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		222.00000	0,155	20.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		197.00000	0,251	21.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		36.00000	0,014	21.08	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	65.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,689.00000	5,613	65.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	63.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,289.00000	5,213	63.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		159.00000	0,208	20.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		48.00000	0,021	20.58	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		73.00000	0,098	19.09	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		112.00000	0,061	19.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	66.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,989.00000	5,913	66.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		11.00000	0,012	23.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		400.00000	0,325	23.46	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	67.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		6,089.00000	6,013	67.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		7.00000	0,006	24.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		496.00000	0,419	24.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	68.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,689.00000	6,613	68.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1,089.00000	1,013	32.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2.00000	0,001	28.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		791.00000	0,714	28.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	67.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,639.00000	6,563	67.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	67.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,289.00000	6,213	67.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	62.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		5,089.00000	5,013	62.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	67.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,439.00000	6,363	67.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	67.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,539.00000	6,463	67.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	67.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,389.00000	6,313	67.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	62.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,189.00000	5,113	62.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	59.45	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	11.95	Put		4,589.00000	4,513	59.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	56.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,989.00000	3,913	56.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,389.00000	3,313	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	48.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,789.00000	2,713	48.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	44.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,189.00000	2,113	44.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	38.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,589.00000	1,513	38.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,000	30.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		990.00000	0,913	30.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3.00000	0,003	26.58	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		642.00000	0,566	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		25.00000	0,031	21.58	1,209.00	39	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		264.00000	0,194	21.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	58.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,489.00000	4,413	58.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	55.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,889.00000	3,813	55.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	51.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,289.00000	3,213	51.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	48.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,689.00000	2,613	48.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2,089.00000	2,013	44.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,489.00000	1,413	37.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		1.00000	0,001	29.70	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		890.00000	0,814	29.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		19.00000	0,023	22.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		308.00000	0,236	22.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		1.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		940.00000	0,863	30.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		15.00000	0,016	22.83	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		354.00000	0,279	22.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	66.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,889.00000	5,813	66.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	60.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,789.00000	4,713	60.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	57.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,189.00000	4,113	57.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	53.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,589.00000	3,513	53.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	49.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,989.00000	2,913	49.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,389.00000	2,313	46.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	40.94	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	14/12/2009	Foreign Exchange Future	9.15	Put		1,789.00000	1,713	40.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	33.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,189.00000	1,113	33.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4.00000	0,003	25.95	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		593.00000	0,516	25.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		5.00000	0,005	25.33	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		544.00000	0,468	25.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	64.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,489.00000	5,413	64.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	61.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,889.00000	4,813	61.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	57.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,289.00000	4,213	57.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	54.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,689.00000	3,613	54.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	50.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		3,089.00000	3,013	50.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	46.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,489.00000	2,413	46.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	42.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,889.00000	1,813	42.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,289.00000	1,213	34.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		2.00000	0,002	27.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		691.00000	0,615	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2.00000	0,001	27.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		741.00000	0,664	27.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		1.00000	0,001	29.07	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		840.00000	0,764	29.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	67.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,189.00000	6,113	67.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	64.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,589.00000	5,513	64.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	61.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,989.00000	4,913	61.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	58.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,389.00000	4,313	58.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	54.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,789.00000	3,713	54.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,589.00000	2,513	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,989.00000	1,913	43.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,389.00000	1,313	35.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	67.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		6,039.00000	5,963	67.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	60.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,839.00000	4,763	60.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	54.02	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	11.00	Put		3,639.00000	3,563	54.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,439.00000	2,363	46.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	41.56	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,839.00000	1,763	41.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	34.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,239.00000	1,163	34.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	67.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,139.00000	6,063	67.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	64.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,539.00000	5,463	64.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	58.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,339.00000	4,263	58.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	50.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,139.00000	3,063	50.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	42.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,939.00000	1,863	42.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	35.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,339.00000	1,263	35.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	67.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,339.00000	6,263	67.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	62.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,139.00000	5,063	62.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	55.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,939.00000	3,863	55.89	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	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	48.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,739.00000	2,663	48.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	44.68	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,139.00000	2,063	44.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	37.81	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,539.00000	1,463	37.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,239.00000	6,163	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	58.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,439.00000	4,363	58.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	51.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,239.00000	3,163	51.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2,039.00000	1,963	44.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	36.57	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,439.00000	1,363	36.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	62.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,239.00000	5,163	62.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	56.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		4,039.00000	3,963	56.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	49.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,839.00000	2,763	49.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	45.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,239.00000	2,163	45.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	39.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,639.00000	1,563	39.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,000	31.57	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1,040.00000	0,963	31.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	66.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,939.00000	5,863	66.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	60.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,739.00000	4,663	60.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	53.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,539.00000	3,463	53.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	45.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,339.00000	2,263	45.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	40.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,739.00000	1,663	40.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	32.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,139.00000	1,063	32.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	65.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,739.00000	5,663	65.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	63.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,339.00000	5,263	63.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	61.33	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,939.00000	4,863	61.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	59.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,539.00000	4,463	59.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	54.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,739.00000	3,663	54.64	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	10.70	Call		0.00000	0,000	52.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,339.00000	3,263	52.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	49.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,939.00000	2,863	49.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	47.17	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,539.00000	2,463	47.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	66.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,839.00000	5,763	66.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	64.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,439.00000	5,363	64.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	61.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		5,039.00000	4,963	61.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	59.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,639.00000	4,563	59.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	57.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,239.00000	4,163	57.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	55.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,839.00000	3,763	55.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	52.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,439.00000	3,363	52.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	50.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		3,039.00000	2,963	50.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	47.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,639.00000	2,563	47.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	65.08	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		5,639.00000	5,563	65.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	51.22	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,189.00000	3,113	51.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	57.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,139.00000	4,063	57.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		8,089.00000	8,013	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		3,912.00000	3,987	25.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		1.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,139.00000	8,063	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,862.00000	3,937	25.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		1.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,812.00000	1,887	39.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		1.00000	0,000	39.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,812.00000	2,887	26.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		1.00000	0,000	26.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,339.00000	8,263	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		663.00000	0,737	26.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		2.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,662.00000	1,737	37.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		1.00000	0,000	37.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,662.00000	2,737	29.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		1.00000	0,000	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	14/12/2009	Foreign Exchange Future	3.70	Call		3,662.00000	3,737	24.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		1.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,239.00000	8,163	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,762.00000	3,837	25.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		1.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,289.00000	8,213	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	45.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,289.00000	2,213	45.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,712.00000	3,787	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		1.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,389.00000	8,313	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,612.00000	3,687	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		1.00000	0,000	24.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,439.00000	8,363	69.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,562.00000	3,637	24.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		1.00000	0,000	24.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,012.00000	4,087	25.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		1.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		3,962.00000	4,037	25.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		1.00000	0,000	25.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.57030	7.49380		19.34	96,718,152.80	12,776	60,771.00

Contract Details				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	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		9,006.00000	8,930	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		7,006.00000	6,930	36.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,756.00000	8,680	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,756.00000	6,680	35.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		111.00000	0,123	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		867.00000	0,803	22.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		431.00000	0,478	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		187.00000	0,158	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,256.00000	1,330	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		12.00000	0,010	20.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,245.00000	2,321	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	26.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,244.00000	3,320	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,506.00000	8,430	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		598.00000	0,654	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		104.00000	0,084	18.71	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,501.00000	1,576	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	0,006	21.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,495.00000	2,571	28.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,494.00000	3,570	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,556.00000	8,480	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,556.00000	6,480	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,444.00000	3,520	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,656.00000	8,580	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,001	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,657.00000	4,581	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		494.00000	0,545	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		150.00000	0,125	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,354.00000	1,428	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		10.00000	0,008	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,344.00000	3,420	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,956.00000	8,880	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,956.00000	6,880	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,156.00000	9,080	38.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	36.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,156.00000	7,080	36.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		70.00000	0,077	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,226.00000	1,157	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,847.00000	1,923	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	23.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,844.00000	2,921	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,106.00000	9,030	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,106.00000	7,030	36.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,056.00000	8,980	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,056.00000	6,980	36.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,856.00000	8,780	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,856.00000	6,780	35.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,906.00000	8,830	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	36.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,906.00000	6,830	36.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,806.00000	8,730	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,806.00000	6,730	35.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,208.00000	1,281	20.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		14.00000	0,011	20.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,195.00000	2,271	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	26.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,194.00000	3,270	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	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,706.00000	8,630	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,706.00000	6,630	35.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,606.00000	8,530	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,606.00000	6,530	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,107.00000	5,031	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,394.00000	3,470	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		118.00000	0,131	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		824.00000	0,761	22.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		461.00000	0,511	18.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		167.00000	0,141	18.92	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		1,305.00000	1,379	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		11.00000	0,009	20.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,295.00000	2,371	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,294.00000	3,370	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		98.00000	0,109	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		954.00000	0,889	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		373.00000	0,417	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		229.00000	0,197	19.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,159.00000	1,233	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		15.00000	0,013	19.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,145.00000	2,222	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,002	25.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,144.00000	3,220	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		925.00000	0,992	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		31.00000	0,022	18.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,897.00000	1,972	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,002	24.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,894.00000	2,971	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		321.00000	0,362	19.18	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		277.00000	0,242	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,063.00000	1,136	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		19.00000	0,016	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,046.00000	2,122	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	25.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,044.00000	3,120	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		93.00000	0,103	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		999.00000	0,933	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		346.00000	0,389	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		252.00000	0,219	19.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,096.00000	2,172	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	25.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,094.00000	3,170	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,015.00000	1,088	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		21.00000	0,018	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,996.00000	2,072	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	24.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,994.00000	3,070	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,556.00000	5,480	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		970.00000	1,040	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		26.00000	0,020	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,946.00000	2,022	24.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,944.00000	3,021	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,001	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,707.00000	4,631	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		66.00000	0,073	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,272.00000	1,203	24.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		227.00000	0,252	19.82	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		433.00000	0,382	19.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		837.00000	0,902	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		43.00000	0,032	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,797.00000	1,873	23.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,003	23.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,794.00000	2,871	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		212.00000	0,236	20.07	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		468.00000	0,416	20.07	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		795.00000	0,859	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		51.00000	0,039	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,748.00000	1,823	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,003	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,744.00000	2,821	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		46.00000	0,050	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,602.00000	1,530	26.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		562.00000	0,616	18.76	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	7.05	Put		118.00000	0,096	18.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,452.00000	1,526	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		8.00000	0,006	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,445.00000	2,521	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		185.00000	0,206	20.55	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		541.00000	0,486	20.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		713.00000	0,774	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		69.00000	0,054	18.56	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,649.00000	1,724	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,004	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,644.00000	2,721	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		53.00000	0,059	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,459.00000	1,389	25.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		673.00000	0,733	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		79.00000	0,063	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,599.00000	1,675	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	0,005	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		635.00000	0,693	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		91.00000	0,073	18.66	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,550.00000	1,625	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,005	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,545.00000	2,621	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	28.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,606.00000	5,530	33.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,002	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,607.00000	4,532	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		527.00000	0,580	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		133.00000	0,110	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,403.00000	1,477	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		9.00000	0,007	21.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,395.00000	2,471	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,002	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,508.00000	4,432	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		401.00000	0,447	19.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		207.00000	0,177	19.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,906.00000	7,830	38.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,111.00000	1,184	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		17.00000	0,014	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,594.00000	2,671	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	28.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,094.00000	4,170	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,156.00000	8,080	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	33.47	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		5,157.00000	5,081	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		881.00000	0,947	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		37.00000	0,027	18.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,345.00000	2,421	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	27.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,844.00000	3,920	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		297.00000	0,336	19.24	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		303.00000	0,266	19.24	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		42.00000	0,046	26.83	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,698.00000	1,626	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,001	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,757.00000	4,681	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		277.00000	0,312	19.29	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		333.00000	0,292	19.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		259.00000	0,289	19.34	0.00	0	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		365.00000	0,319	19.34	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		29.00000	0,032	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,085.00000	2,012	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		32.00000	0,035	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,988.00000	1,915	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		242.00000	0,270	19.58	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		398.00000	0,350	19.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		173.00000	0,193	20.79	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		579.00000	0,523	20.79	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	12.45	Call		1.00000	0,001	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,957.00000	4,881	33.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		143.00000	0,159	21.51	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		699.00000	0,639	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,207.00000	5,131	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		104.00000	0,116	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		910.00000	0,846	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,857.00000	4,781	33.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		26.00000	0,029	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,182.00000	2,109	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		162.00000	0,181	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		618.00000	0,561	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,907.00000	4,831	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		152.00000	0,169	21.27	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		658.00000	0,599	21.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		126.00000	0,140	22.00	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		782.00000	0,720	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,007.00000	4,931	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		15.00000	0,017	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,621.00000	2,547	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		17.00000	0,019	29.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,523.00000	2,449	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		19.00000	0,021	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,425.00000	2,351	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		134.00000	0,149	21.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		740.00000	0,679	21.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,001	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,406.00000	5,331	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		13.00000	0,015	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,719.00000	2,645	30.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		82.00000	0,091	23.69	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,088.00000	1,021	23.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,357.00000	5,281	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		87.00000	0,097	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,043.00000	0,977	23.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,456.00000	5,380	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		78.00000	0,086	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,134.00000	1,066	23.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,506.00000	5,430	33.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		10.00000	0,012	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,916.00000	2,842	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		12.00000	0,013	30.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,818.00000	2,743	30.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		73.00000	0,081	24.17	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,179.00000	1,111	24.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,656.00000	5,580	33.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		62.00000	0,069	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,318.00000	1,249	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,156.00000	6,080	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		48.00000	0,053	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,554.00000	1,483	26.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,756.00000	5,680	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		9.00000	0,010	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,065.00000	2,990	30.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		56.00000	0,062	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,412.00000	1,342	25.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,106.00000	6,030	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,856.00000	5,780	33.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		8.00000	0,009	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,164.00000	3,089	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		51.00000	0,056	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,507.00000	1,436	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.80	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	13.20	Put		5,706.00000	5,630	33.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		9.00000	0,010	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,015.00000	2,940	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		59.00000	0,065	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,365.00000	1,295	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,006.00000	5,930	33.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		37.00000	0,040	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,843.00000	1,770	27.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		34.00000	0,037	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,940.00000	1,867	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,306.00000	6,230	34.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		27.00000	0,031	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,133.00000	2,061	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,506.00000	6,430	35.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	0,002	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,408.00000	4,332	33.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		21.00000	0,024	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,327.00000	2,254	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,656.00000	6,580	35.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,002	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,557.00000	4,482	33.11	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	11.95	Call		2.00000	0,002	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,458.00000	4,382	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,406.00000	6,330	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		2.00000	0,002	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,308.00000	4,232	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	0,003	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,208.00000	4,133	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		24.00000	0,027	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,230.00000	2,157	29.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,456.00000	6,380	34.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		2.00000	0,002	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,358.00000	4,282	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	0,003	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,258.00000	4,183	32.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		3.00000	0,003	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,159.00000	4,083	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		3.00000	0,003	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,059.00000	3,983	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,806.00000	5,730	33.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		8.00000	0,009	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,114.00000	3,039	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		44.00000	0,048	26.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,650.00000	1,578	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,906.00000	5,830	33.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		6.00000	0,007	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,412.00000	3,337	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		7.00000	0,007	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,313.00000	3,237	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		7.00000	0,008	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,213.00000	3,138	31.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		40.00000	0,044	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,746.00000	1,674	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,956.00000	5,880	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		7.00000	0,008	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,263.00000	3,188	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		38.00000	0,042	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,794.00000	1,722	27.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,056.00000	5,980	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		3.00000	0,004	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,959.00000	3,884	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		4.00000	0,004	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,860.00000	3,784	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		4.00000	0,004	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,760.00000	3,684	32.17	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	11.15	Call		4.00000	0,005	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,660.00000	3,585	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		5.00000	0,006	31.78	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,561.00000	3,486	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		6.00000	0,006	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,462.00000	3,386	31.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		6.00000	0,007	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,362.00000	3,287	31.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		35.00000	0,038	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,891.00000	1,818	27.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,206.00000	6,130	34.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		3.00000	0,003	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,109.00000	4,033	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		3.00000	0,003	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,009.00000	3,933	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		3.00000	0,004	32.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,909.00000	3,834	32.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		4.00000	0,004	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,810.00000	3,734	32.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		4.00000	0,005	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,710.00000	3,635	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		5.00000	0,005	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,611.00000	3,535	31.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		31.00000	0,034	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,037.00000	1,964	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,057.00000	4,981	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		10.00000	0,011	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,966.00000	2,891	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		11.00000	0,012	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,867.00000	2,792	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		12.00000	0,014	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,768.00000	2,694	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		14.00000	0,016	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,670.00000	2,596	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		16.00000	0,018	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,572.00000	2,498	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		18.00000	0,020	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,474.00000	2,400	29.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		23.00000	0,026	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,279.00000	2,206	29.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,001	33.26	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,807.00000	4,731	33.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		20.00000	0,023	29.48	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,376.00000	2,303	29.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		3.00000	0,004	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,949.00000	3,874	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		5.00000	0,006	31.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,511.00000	3,436	31.69	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	15.60	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,106.00000	8,030	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,894.00000	3,970	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,056.00000	7,980	38.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,944.00000	4,020	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,206.00000	8,130	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,794.00000	3,870	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,306.00000	8,230	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		198.00000	0,221	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		504.00000	0,451	20.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		753.00000	0,816	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		59.00000	0,046	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,698.00000	1,774	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,004	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,694.00000	2,771	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,694.00000	3,770	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,356.00000	8,280	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,356.00000	6,280	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,644.00000	3,720	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,406.00000	8,330	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,594.00000	3,670	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,956.00000	7,880	38.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,044.00000	4,120	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,006.00000	7,930	38.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,994.00000	4,070	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,256.00000	8,180	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,256.00000	6,180	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,744.00000	3,820	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,456.00000	8,380	38.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,544.00000	3,620	33.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.70130	7.62260		19.67	10,119,508.20	1,314	20,002.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		218.00000	0,237	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		995.00000	0,936	22.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		0.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,527.00000	8,450	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		5.00000	0,006	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,532.00000	6,455	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,473.00000	3,552	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	29.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,577.00000	8,499	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		5.00000	0,006	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,582.00000	6,505	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,423.00000	3,502	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,677.00000	8,599	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,977.00000	8,899	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,177.00000	9,099	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,003	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,179.00000	7,102	33.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		44.00000	0,048	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,221.00000	3,147	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,127.00000	9,049	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	0,003	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,129.00000	7,052	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		46.00000	0,049	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,173.00000	3,098	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,884.00000	1,960	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		11.00000	0,009	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,875.00000	2,953	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	26.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,077.00000	8,999	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,003	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,080.00000	7,002	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,877.00000	8,799	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,927.00000	8,849	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,827.00000	8,749	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		4.00000	0,004	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,831.00000	6,753	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		509.00000	0,555	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		336.00000	0,304	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,219.00000	1,292	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		46.00000	0,041	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,179.00000	2,257	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,174.00000	3,252	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,727.00000	8,649	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		4.00000	0,005	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,731.00000	6,654	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,311.00000	1,385	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		38.00000	0,034	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,278.00000	2,356	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,005	22.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,274.00000	3,352	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,627.00000	8,549	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		619.00000	0,670	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		246.00000	0,219	18.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,404.00000	1,478	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		31.00000	0,027	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,374.00000	3,452	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.15	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	14/06/2010	Foreign Exchange Future	14.30	Call		4.00000	0,005	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,681.00000	6,604	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		15.00000	0,016	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,192.00000	5,115	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		236.00000	0,258	21.86	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		913.00000	0,857	21.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		590.00000	0,640	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		267.00000	0,239	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,358.00000	1,431	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		35.00000	0,030	19.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,328.00000	2,406	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,005	22.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,324.00000	3,402	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		209.00000	0,228	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,036.00000	0,977	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		165.00000	0,180	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,292.00000	1,229	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		3.00000	0,003	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,980.00000	6,902	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		3.00000	0,004	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,930.00000	6,853	33.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		31.00000	0,033	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,958.00000	3,882	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		3.00000	0,004	33.94	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	14.50	Put		6,880.00000	6,803	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		172.00000	0,187	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,249.00000	1,186	23.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,003.00000	1,067	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		80.00000	0,066	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,933.00000	2,009	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		10.00000	0,008	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,924.00000	3,003	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,002	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		201.00000	0,219	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,078.00000	1,018	22.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		484.00000	0,529	19.31	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		361.00000	0,328	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,129.00000	2,207	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	21.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,124.00000	3,203	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,002	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		13.00000	0,014	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,440.00000	5,363	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		23.00000	0,025	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,450.00000	4,374	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		39.00000	0,042	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,466.00000	3,391	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		193.00000	0,210	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,120.00000	1,059	22.77	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	7.55	Call		461.00000	0,504	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		388.00000	0,353	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,129.00000	1,201	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		56.00000	0,050	18.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,080.00000	2,158	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	21.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,074.00000	3,153	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,002	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		12.00000	0,013	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,489.00000	5,412	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		22.00000	0,024	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,499.00000	4,423	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		38.00000	0,041	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,515.00000	3,440	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		186.00000	0,202	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,163.00000	1,101	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,084.00000	1,156	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		61.00000	0,055	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,031.00000	2,108	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,007	21.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,024.00000	3,103	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,002	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		12.00000	0,013	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,539.00000	5,462	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		37.00000	0,040	30.76	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	14/06/2010	Foreign Exchange Future	11.15	Put		3,564.00000	3,489	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		179.00000	0,195	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,206.00000	1,144	23.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,043.00000	1,111	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		70.00000	0,060	18.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,982.00000	2,059	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	0,008	20.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,974.00000	3,053	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,002	26.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		11.00000	0,012	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,688.00000	5,611	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		19.00000	0,021	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,696.00000	4,620	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		34.00000	0,037	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,711.00000	3,636	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		159.00000	0,174	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,336.00000	1,273	23.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		365.00000	0,398	20.03	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		542.00000	0,497	20.03	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		924.00000	0,986	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		101.00000	0,085	18.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,835.00000	1,911	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	0,010	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,825.00000	2,903	25.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		349.00000	0,380	20.21	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		576.00000	0,529	20.21	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		886.00000	0,947	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		113.00000	0,096	18.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,787.00000	1,863	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		14.00000	0,012	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,775.00000	2,853	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		11.00000	0,011	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,788.00000	5,710	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		33.00000	0,035	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,810.00000	3,734	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		148.00000	0,161	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,425.00000	1,360	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		334.00000	0,364	20.40	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		611.00000	0,563	20.40	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		849.00000	0,909	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		126.00000	0,108	18.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,738.00000	1,814	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		15.00000	0,013	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,725.00000	2,804	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,003	25.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		10.00000	0,011	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,887.00000	5,810	34.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		31.00000	0,034	31.67	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	14/06/2010	Foreign Exchange Future	11.50	Put		3,908.00000	3,833	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		9.00000	0,010	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,086.00000	6,009	34.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		15.00000	0,017	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,092.00000	5,016	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		28.00000	0,031	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,105.00000	4,030	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		47.00000	0,051	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,124.00000	3,050	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		9.00000	0,010	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,036.00000	5,959	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		16.00000	0,017	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,043.00000	4,966	33.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		29.00000	0,031	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,056.00000	3,980	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		679.00000	0,733	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		206.00000	0,182	18.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,499.00000	1,573	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		26.00000	0,022	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,477.00000	2,555	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	23.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		10.00000	0,010	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,987.00000	5,909	34.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		30.00000	0,032	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,007.00000	3,931	31.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		50.00000	0,054	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,027.00000	2,953	29.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		129.00000	0,140	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,606.00000	1,539	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		280.00000	0,305	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		757.00000	0,704	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		711.00000	0,766	18.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		188.00000	0,165	18.61	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,546.00000	1,621	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		23.00000	0,020	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,526.00000	2,604	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		10.00000	0,011	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,837.00000	5,760	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		32.00000	0,035	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,859.00000	3,784	31.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		319.00000	0,348	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		646.00000	0,597	20.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		813.00000	0,872	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		140.00000	0,121	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,690.00000	1,765	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		17.00000	0,014	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,675.00000	2,754	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	24.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		11.00000	0,012	34.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,738.00000	5,661	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		19.00000	0,021	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,746.00000	4,670	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		34.00000	0,036	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,761.00000	3,685	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		143.00000	0,156	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,470.00000	1,405	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		154.00000	0,167	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,381.00000	1,316	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		13.00000	0,014	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,390.00000	5,313	34.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		23.00000	0,025	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,400.00000	4,324	32.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		138.00000	0,150	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,515.00000	1,449	24.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		778.00000	0,836	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		155.00000	0,135	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,642.00000	1,717	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		19.00000	0,016	19.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		12.00000	0,013	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,589.00000	5,512	34.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		36.00000	0,039	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,613.00000	3,538	30.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		120.00000	0,131	25.15	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,697.00000	1,630	25.15	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	14/06/2010	Foreign Exchange Future	7.20	Call		649.00000	0,701	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		226.00000	0,200	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,451.00000	1,526	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		28.00000	0,025	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,427.00000	2,505	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	23.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		26.00000	0,028	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,253.00000	4,177	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		117.00000	0,127	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,744.00000	1,676	25.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		133.00000	0,145	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,560.00000	1,494	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		562.00000	0,610	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		289.00000	0,259	19.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,878.00000	7,800	32.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		6.00000	0,007	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,383.00000	6,306	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		17.00000	0,019	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,894.00000	4,818	33.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		40.00000	0,043	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,417.00000	3,342	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,174.00000	1,246	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		51.00000	0,045	18.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,626.00000	2,704	24.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,123.00000	4,201	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,128.00000	8,050	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	0,005	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,632.00000	6,554	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		35.00000	0,038	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,662.00000	3,587	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		246.00000	0,269	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		873.00000	0,818	21.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		963.00000	1,026	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		90.00000	0,075	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,377.00000	2,455	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,873.00000	3,952	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		113.00000	0,123	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,790.00000	1,722	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		438.00000	0,480	19.49	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		415.00000	0,379	19.49	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		20.00000	0,022	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,647.00000	4,571	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		25.00000	0,027	32.47	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,302.00000	4,226	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	14/06/2010	Foreign Exchange Future	9.15	Call		125.00000	0,135	24.97	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,652.00000	1,584	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		109.00000	0,119	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,836.00000	1,768	25.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		418.00000	0,457	19.58	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		445.00000	0,406	19.58	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		21.00000	0,022	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,598.00000	4,521	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		94.00000	0,102	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,071.00000	2,001	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		100.00000	0,108	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,977.00000	1,907	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		400.00000	0,435	19.67	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		477.00000	0,434	19.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		91.00000	0,099	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,118.00000	2,048	26.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		97.00000	0,105	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,024.00000	1,954	26.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		103.00000	0,111	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,930.00000	1,860	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		382.00000	0,416	19.85	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		509.00000	0,465	19.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		17.00000	0,018	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,944.00000	4,867	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		268.00000	0,293	21.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		795.00000	0,742	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		15.00000	0,016	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,142.00000	5,065	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		48.00000	0,052	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,075.00000	3,001	29.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		51.00000	0,055	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,978.00000	2,904	29.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		54.00000	0,059	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,881.00000	2,808	28.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		227.00000	0,247	22.04	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		954.00000	0,896	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		16.00000	0,018	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,993.00000	4,917	33.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		53.00000	0,057	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,930.00000	2,856	29.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		56.00000	0,061	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,833.00000	2,760	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		257.00000	0,280	21.49	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		834.00000	0,779	21.49	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		18.00000	0,019	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,845.00000	4,768	33.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		57.00000	0,063	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,784.00000	2,712	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		61.00000	0,067	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,688.00000	2,616	28.41	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	14/06/2010	Foreign Exchange Future	10.15	Call		65.00000	0,071	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,592.00000	2,520	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		69.00000	0,076	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,496.00000	2,425	27.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		74.00000	0,081	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,401.00000	2,330	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		79.00000	0,087	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,306.00000	2,236	27.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		85.00000	0,093	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,212.00000	2,142	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		292.00000	0,319	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		719.00000	0,668	20.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		21.00000	0,023	32.82	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,548.00000	4,472	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		106.00000	0,115	25.88	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,883.00000	1,814	25.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		18.00000	0,020	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,795.00000	4,719	33.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		59.00000	0,065	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,736.00000	2,664	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		63.00000	0,069	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,640.00000	2,568	28.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		67.00000	0,073	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,544.00000	2,472	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		76.00000	0,084	27.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,353.00000	2,283	27.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		82.00000	0,090	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,259.00000	2,189	27.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		88.00000	0,096	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,165.00000	2,095	26.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		306.00000	0,333	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		683.00000	0,632	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		72.00000	0,078	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,449.00000	2,377	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,078.00000	8,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,923.00000	4,002	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	0,009	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,135.00000	6,058	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		27.00000	0,030	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,154.00000	4,079	32.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,178.00000	8,100	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		8.00000	0,009	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,185.00000	6,108	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		26.00000	0,029	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,203.00000	4,128	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,823.00000	3,902	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	31.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,328.00000	8,250	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		6.00000	0,007	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,333.00000	6,256	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		24.00000	0,026	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,351.00000	4,275	32.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,673.00000	3,752	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,228.00000	8,150	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		7.00000	0,008	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,234.00000	6,157	34.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,773.00000	3,852	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,877.00000	9,799	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,278.00000	8,200	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		7.00000	0,008	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,284.00000	6,207	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,723.00000	3,802	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,378.00000	8,300	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,623.00000	3,702	30.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		0.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,427.00000	8,350	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		6.00000	0,007	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,433.00000	6,356	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		744.00000	0,800	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		171.00000	0,149	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,594.00000	1,669	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		21.00000	0,018	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,576.00000	2,654	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,573.00000	3,652	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	30.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,978.00000	7,900	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,023.00000	4,101	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,028.00000	7,950	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,973.00000	4,052	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	32.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		0.00000	0,001	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,477.00000	8,400	32.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		5.00000	0,006	34.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,482.00000	6,405	34.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,523.00000	3,602	30.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.83110	7.75060		19.63	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		15.00000	0,016	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,114.00000	8,035	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		31.00000	0,033	34.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,130.00000	6,052	34.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		64.00000	0,069	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,163.00000	4,088	30.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		152.00000	0,162	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,251.00000	2,181	25.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,045.00000	1,106	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		144.00000	0,125	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,921.00000	1,998	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		20.00000	0,017	18.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,907.00000	2,987	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	24.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,902.00000	3,982	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		16.00000	0,017	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,065.00000	7,986	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		32.00000	0,034	34.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,081.00000	6,003	34.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		66.00000	0,070	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,115.00000	4,039	30.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		156.00000	0,167	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,205.00000	2,136	25.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		515.00000	0,551	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		564.00000	0,520	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,081.00000	1,144	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		130.00000	0,113	17.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,969.00000	2,046	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		18.00000	0,015	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,956.00000	3,036	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,952.00000	4,032	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		497.00000	0,532	19.78	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		596.00000	0,551	19.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		15.00000	0,016	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,164.00000	8,085	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		31.00000	0,033	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,180.00000	6,102	34.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		63.00000	0,067	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,212.00000	4,136	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		148.00000	0,158	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,297.00000	2,227	26.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		479.00000	0,513	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		628.00000	0,582	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,009.00000	1,069	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		158.00000	0,138	17.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,873.00000	1,950	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		22.00000	0,019	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,857.00000	2,937	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	23.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,852.00000	3,932	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		14.00000	0,016	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,213.00000	8,135	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		30.00000	0,032	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,229.00000	6,151	34.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		62.00000	0,066	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,261.00000	4,185	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		144.00000	0,154	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,343.00000	2,273	26.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		463.00000	0,496	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		662.00000	0,615	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		974.00000	1,033	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		173.00000	0,152	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,826.00000	1,903	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		25.00000	0,022	18.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,807.00000	2,887	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	23.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,802.00000	3,882	28.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		14.00000	0,015	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,313.00000	8,234	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		29.00000	0,031	34.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,328.00000	6,250	34.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		59.00000	0,063	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,358.00000	4,282	31.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		137.00000	0,146	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,436.00000	2,365	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		432.00000	0,463	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		731.00000	0,682	20.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		907.00000	0,963	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		206.00000	0,182	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,732.00000	1,808	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		31.00000	0,027	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,708.00000	2,788	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,007	23.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,702.00000	3,783	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	28.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		13.00000	0,014	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,362.00000	8,283	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		28.00000	0,030	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,377.00000	6,299	34.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		58.00000	0,062	31.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,407.00000	4,331	31.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		133.00000	0,143	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	13/09/2010	Foreign Exchange Future	10.10	Put		2,482.00000	2,412	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		417.00000	0,447	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		766.00000	0,716	20.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		874.00000	0,930	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		223.00000	0,199	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,686.00000	1,761	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		35.00000	0,030	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,659.00000	2,738	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,007	22.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,653.00000	3,733	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	27.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		13.00000	0,014	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,412.00000	8,333	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		28.00000	0,030	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,427.00000	6,349	34.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		57.00000	0,061	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,456.00000	4,380	31.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		130.00000	0,139	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,529.00000	2,458	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		403.00000	0,432	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		802.00000	0,751	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		843.00000	0,897	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		242.00000	0,216	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,640.00000	1,714	18.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		39.00000	0,033	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,609.00000	2,689	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,008	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,603.00000	3,683	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		12.00000	0,013	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,561.00000	8,482	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		26.00000	0,028	34.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,575.00000	6,497	34.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		54.00000	0,057	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,603.00000	4,526	31.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		121.00000	0,129	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,670.00000	2,598	27.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		754.00000	0,804	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		303.00000	0,273	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,504.00000	1,577	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		53.00000	0,046	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,461.00000	2,540	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		10.00000	0,009	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,453.00000	3,533	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		12.00000	0,013	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,511.00000	8,432	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		27.00000	0,029	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,526.00000	6,448	34.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		55.00000	0,058	31.40	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,554.00000	4,477	31.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		124.00000	0,132	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,623.00000	2,551	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		377.00000	0,404	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		876.00000	0,823	21.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		783.00000	0,834	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		282.00000	0,253	18.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,549.00000	1,622	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		48.00000	0,041	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,510.00000	2,590	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,009	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,503.00000	3,583	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		11.00000	0,012	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,660.00000	8,581	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		25.00000	0,027	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,674.00000	6,596	34.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		51.00000	0,055	31.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,700.00000	4,624	31.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		115.00000	0,123	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,764.00000	2,692	27.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		341.00000	0,365	21.48	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		990.00000	0,934	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		699.00000	0,747	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		348.00000	0,316	18.90	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	13/09/2010	Foreign Exchange Future	6.40	Call		1,415.00000	1,486	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		64.00000	0,055	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,362.00000	2,441	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		11.00000	0,010	21.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,354.00000	3,434	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	26.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		364.00000	0,390	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		913.00000	0,859	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		16.00000	0,017	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,965.00000	7,886	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		33.00000	0,035	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,982.00000	5,904	33.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		68.00000	0,073	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,017.00000	3,942	30.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		164.00000	0,175	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,113.00000	2,044	25.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		555.00000	0,595	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		504.00000	0,464	19.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,159.00000	1,227	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		108.00000	0,096	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,066.00000	2,145	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,014	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,056.00000	3,136	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,005	25.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,051.00000	4,132	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	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		16.00000	0,017	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,015.00000	7,936	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		32.00000	0,034	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,031.00000	5,953	33.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		67.00000	0,072	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,066.00000	3,991	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		160.00000	0,171	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,159.00000	2,090	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		533.00000	0,573	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		532.00000	0,492	19.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,119.00000	1,185	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		118.00000	0,104	17.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,017.00000	2,095	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		16.00000	0,014	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,006.00000	3,086	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,002.00000	4,082	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		14.00000	0,015	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,263.00000	8,184	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		29.00000	0,031	34.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,278.00000	6,200	34.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		60.00000	0,065	30.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,309.00000	4,234	30.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		140.00000	0,150	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,389.00000	2,319	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		447.00000	0,479	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		696.00000	0,648	20.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		940.00000	0,998	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		189.00000	0,167	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,779.00000	1,855	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		28.00000	0,024	18.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,758.00000	2,838	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	23.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,752.00000	3,833	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		13.00000	0,014	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,462.00000	8,383	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		27.00000	0,029	34.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,476.00000	6,398	34.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		56.00000	0,060	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,505.00000	4,429	31.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		127.00000	0,136	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,576.00000	2,505	26.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		390.00000	0,417	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		839.00000	0,786	20.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		812.00000	0,865	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		261.00000	0,234	18.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,594.00000	1,668	18.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		43.00000	0,037	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,560.00000	2,639	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		9.00000	0,008	22.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,553.00000	3,633	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		12.00000	0,013	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,611.00000	8,532	36.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		26.00000	0,027	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,625.00000	6,546	34.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		52.00000	0,056	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,651.00000	4,575	31.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		118.00000	0,126	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,717.00000	2,645	27.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		352.00000	0,378	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		951.00000	0,897	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		726.00000	0,775	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		325.00000	0,294	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,459.00000	1,531	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		58.00000	0,050	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,411.00000	2,491	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,010	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,404.00000	3,484	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		200.00000	0,214	24.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,749.00000	1,683	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	13/09/2010	Foreign Exchange Future	9.15	Call		217.00000	0,232	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,616.00000	1,551	23.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.95980	7.88050		20.06	0.00	0	441.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		39.00000	0,041	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,109.00000	8,031	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		64.00000	0,068	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,134.00000	6,058	33.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		113.00000	0,119	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,183.00000	4,109	29.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		228.00000	0,242	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,298.00000	2,232	25.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		610.00000	0,646	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		680.00000	0,636	20.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,129.00000	1,188	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		199.00000	0,178	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,972.00000	2,046	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		42.00000	0,036	18.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,941.00000	3,019	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		11.00000	0,009	22.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,934.00000	4,013	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		4.00000	0,003	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		435.00000	0,461	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,105.00000	1,051	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		38.00000	0,040	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,158.00000	8,080	35.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		63.00000	0,067	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,183.00000	6,107	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		111.00000	0,117	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,231.00000	4,157	29.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		223.00000	0,237	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,343.00000	2,277	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,096.00000	1,153	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		216.00000	0,193	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,926.00000	2,000	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		46.00000	0,040	18.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,892.00000	2,970	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		12.00000	0,010	22.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,884.00000	3,963	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		4.00000	0,003	27.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		37.00000	0,040	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,207.00000	8,130	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		62.00000	0,066	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,232.00000	6,156	33.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		109.00000	0,116	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,279.00000	4,206	30.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		218.00000	0,232	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,388.00000	2,322	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		575.00000	0,609	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		745.00000	0,699	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,063.00000	1,119	18.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		233.00000	0,209	18.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,880.00000	1,953	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		50.00000	0,043	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,843.00000	2,921	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		13.00000	0,011	22.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,834.00000	3,913	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		4.00000	0,003	26.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		36.00000	0,039	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,256.00000	8,179	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		61.00000	0,065	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,281.00000	6,205	33.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		107.00000	0,114	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,327.00000	4,254	30.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		214.00000	0,227	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,434.00000	2,367	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		559.00000	0,592	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		779.00000	0,732	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,032.00000	1,087	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		252.00000	0,227	18.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,834.00000	1,907	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		54.00000	0,047	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,794.00000	2,872	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		14.00000	0,012	22.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,784.00000	3,863	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,003	26.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		592.00000	0,627	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		712.00000	0,667	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		35.00000	0,038	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,305.00000	8,228	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		61.00000	0,064	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,331.00000	6,254	33.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		105.00000	0,112	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,375.00000	4,302	30.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		209.00000	0,222	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,479.00000	2,412	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		543.00000	0,575	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		813.00000	0,765	20.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,001.00000	1,054	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		271.00000	0,244	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,789.00000	1,862	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		59.00000	0,052	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,745.00000	2,822	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		15.00000	0,012	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,734.00000	3,813	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,003	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		35.00000	0,037	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,355.00000	8,277	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		60.00000	0,063	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,380.00000	6,303	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		104.00000	0,110	30.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,424.00000	4,350	30.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		205.00000	0,217	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,525.00000	2,457	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		528.00000	0,559	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		848.00000	0,799	20.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		970.00000	1,023	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		290.00000	0,263	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,745.00000	1,817	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		65.00000	0,057	18.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,696.00000	2,773	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		16.00000	0,013	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,685.00000	3,764	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		5.00000	0,004	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		34.00000	0,036	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,404.00000	8,326	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		59.00000	0,063	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,429.00000	6,353	33.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		102.00000	0,108	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,472.00000	4,398	30.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		201.00000	0,213	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,571.00000	2,503	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		513.00000	0,544	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		883.00000	0,834	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		941.00000	0,993	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		311.00000	0,283	18.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,700.00000	1,772	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		70.00000	0,062	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,647.00000	2,724	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		17.00000	0,014	21.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,635.00000	3,714	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		5.00000	0,004	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		31.00000	0,033	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,601.00000	8,523	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		56.00000	0,059	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,626.00000	6,549	33.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		96.00000	0,102	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,666.00000	4,592	30.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		185.00000	0,197	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,755.00000	2,687	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		459.00000	0,487	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,029.00000	0,977	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		831.00000	0,879	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		401.00000	0,369	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,527.00000	1,596	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		97.00000	0,086	18.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,452.00000	2,529	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		22.00000	0,019	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,436.00000	3,515	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		6.00000	0,005	24.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		32.00000	0,034	35.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,552.00000	8,474	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		57.00000	0,060	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,577.00000	6,500	33.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		97.00000	0,103	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,617.00000	4,543	30.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		189.00000	0,200	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,709.00000	2,640	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		472.00000	0,500	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		992.00000	0,940	21.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		858.00000	0,906	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		378.00000	0,346	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,569.00000	1,639	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		89.00000	0,079	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,500.00000	2,578	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		20.00000	0,018	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,486.00000	3,565	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		6.00000	0,005	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		424.00000	0,449	21.82	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,144.00000	1,089	21.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		30.00000	0,033	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,650.00000	8,573	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		55.00000	0,058	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,675.00000	6,598	33.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		94.00000	0,100	30.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,714.00000	4,640	30.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		182.00000	0,193	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,802.00000	2,733	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		447.00000	0,474	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,067.00000	1,014	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		806.00000	0,852	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		426.00000	0,392	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,484.00000	1,553	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		104.00000	0,093	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,403.00000	2,480	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		23.00000	0,020	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,387.00000	3,465	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		7.00000	0,005	24.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		499.00000	0,529	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		919.00000	0,869	21.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		40.00000	0,042	35.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,010.00000	7,932	35.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		66.00000	0,070	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,036.00000	5,960	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		116.00000	0,123	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,086.00000	4,013	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		238.00000	0,252	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,208.00000	2,142	25.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		648.00000	0,687	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		618.00000	0,577	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,202.00000	1,265	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	6.85	Put		172.00000	0,155	18.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,066.00000	2,142	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		36.00000	0,032	19.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,040.00000	3,118	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		10.00000	0,008	23.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,033.00000	4,112	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		3.00000	0,002	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		39.00000	0,042	35.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,059.00000	7,982	35.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		65.00000	0,069	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,085.00000	6,009	33.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		114.00000	0,121	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,134.00000	4,061	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		233.00000	0,247	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,253.00000	2,187	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		628.00000	0,666	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		648.00000	0,606	19.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,164.00000	1,226	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		184.00000	0,166	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,018.00000	2,094	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		38.00000	0,034	19.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,990.00000	3,069	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		10.00000	0,009	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,983.00000	4,062	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		3.00000	0,002	27.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		33.00000	0,036	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,453.00000	8,376	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		58.00000	0,062	33.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,478.00000	6,402	33.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		100.00000	0,106	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,520.00000	4,446	30.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		197.00000	0,209	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,617.00000	2,549	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		912.00000	0,963	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		332.00000	0,303	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,656.00000	1,727	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		76.00000	0,067	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,598.00000	2,675	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		18.00000	0,015	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,585.00000	3,664	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		5.00000	0,004	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		32.00000	0,035	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,502.00000	8,425	35.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		57.00000	0,061	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,527.00000	6,451	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		99.00000	0,105	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,569.00000	4,495	30.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		193.00000	0,205	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,663.00000	2,595	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		485.00000	0,514	21.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		955.00000	0,904	21.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		885.00000	0,934	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		355.00000	0,324	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,613.00000	1,683	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		83.00000	0,073	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,549.00000	2,626	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		19.00000	0,016	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,536.00000	3,615	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		6.00000	0,005	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		48.00000	0,051	34.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,218.00000	7,141	34.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		80.00000	0,085	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,250.00000	5,175	31.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		149.00000	0,158	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,319.00000	3,248	27.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		337.00000	0,358	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,507.00000	1,448	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,831.00000	4,910	27.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.17370	12.22870		15.52	121,737.00	10	31,632.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,671.00000	9,726	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	56.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,671.00000	7,726	56.92	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	17.90	Call		0.00000	0,000	49.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,671.00000	5,726	49.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,671.00000	3,726	41.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		360.00000	0,304	18.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		31.00000	0,030	18.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,329.00000	1,274	24.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		0.00000	0,000	24.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,329.00000	2,274	28.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	28.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,371.00000	9,426	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,371.00000	5,426	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		638.00000	0,581	21.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		9.00000	0,007	21.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,629.00000	2,574	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	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,171.00000	9,226	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	55.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,171.00000	7,226	55.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,171.00000	5,226	47.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.69	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	14/12/2009	Foreign Exchange Future	15.40	Put		3,171.00000	3,226	39.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		63.00000	0,038	17.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		234.00000	0,264	17.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		833.00000	0,776	22.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		4.00000	0,002	22.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,829.00000	1,774	24.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	24.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,829.00000	2,774	35.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	35.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		9,021.00000	9,076	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	54.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,021.00000	7,076	54.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	47.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,021.00000	5,076	47.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	39.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,021.00000	3,076	39.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		111.00000	0,074	16.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		132.00000	0,150	16.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		981.00000	0,925	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		2.00000	0,001	24.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,979.00000	1,924	24.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	24.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,979.00000	2,924	37.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	37.34	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	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,921.00000	8,976	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	54.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,921.00000	6,976	54.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,921.00000	4,976	46.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		164.00000	0,120	15.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		85.00000	0,096	15.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,080.00000	1,024	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		1.00000	0,000	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,079.00000	2,024	25.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	25.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,079.00000	3,024	37.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	37.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,771.00000	8,826	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	53.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,771.00000	6,826	53.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,771.00000	4,826	46.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		276.00000	0,223	17.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		47.00000	0,049	17.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,229.00000	1,174	24.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		0.00000	0,000	24.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,229.00000	2,174	27.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	27.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,229.00000	3,174	35.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	35.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,821.00000	8,876	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	54.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,821.00000	6,876	54.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,821.00000	4,876	46.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		236.00000	0,186	16.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		57.00000	0,062	16.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,180.00000	1,124	24.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		1.00000	0,000	24.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,179.00000	2,124	26.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	26.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,179.00000	3,124	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,221.00000	9,276	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	55.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,221.00000	7,276	55.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	48.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,221.00000	5,276	48.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,221.00000	3,276	39.89	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	14/12/2009	Foreign Exchange Future	12.45	Call		52.00000	0,031	17.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		273.00000	0,307	17.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		783.00000	0,727	22.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4.00000	0,003	22.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,779.00000	1,724	24.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,000	24.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,779.00000	2,724	34.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	34.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,321.00000	9,376	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	55.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,321.00000	7,376	55.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	48.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,321.00000	5,376	48.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,321.00000	3,376	40.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		35.00000	0,020	18.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		356.00000	0,396	18.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		686.00000	0,629	21.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		7.00000	0,005	21.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,679.00000	1,624	24.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		0.00000	0,000	24.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,679.00000	2,624	33.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	33.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	57.94	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	14/12/2009	Foreign Exchange Future	21.80	Put		9,571.00000	9,626	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	56.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,571.00000	7,626	56.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	49.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,571.00000	5,626	49.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		449.00000	0,393	19.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		20.00000	0,019	19.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,429.00000	1,374	24.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		0.00000	0,000	24.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,621.00000	9,676	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	49.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,621.00000	5,676	49.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,621.00000	3,676	41.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		404.00000	0,348	18.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		25.00000	0,024	18.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,379.00000	2,324	29.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	29.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,521.00000	9,576	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	56.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,521.00000	7,576	56.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	49.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,521.00000	5,576	49.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,521.00000	3,576	41.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		495.00000	0,439	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		16.00000	0,015	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,479.00000	1,424	24.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		0.00000	0,000	24.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,479.00000	2,424	30.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	30.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,471.00000	9,526	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	56.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,471.00000	7,526	56.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,471.00000	5,526	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,471.00000	3,526	40.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		542.00000	0,485	20.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		13.00000	0,011	20.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,529.00000	1,474	24.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		0.00000	0,000	24.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,529.00000	2,474	31.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	31.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,421.00000	9,476	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	56.07	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	19.65	Put		7,421.00000	7,476	56.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,421.00000	5,476	48.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,421.00000	3,476	40.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		24.00000	0,013	19.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		445.00000	0,489	19.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		590.00000	0,533	20.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		11.00000	0,009	20.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,579.00000	1,524	24.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		0.00000	0,000	24.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,579.00000	2,524	31.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,271.00000	9,326	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	55.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,271.00000	7,326	55.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	48.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,271.00000	5,326	48.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	40.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,271.00000	3,326	40.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		42.00000	0,024	18.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		313.00000	0,350	18.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		735.00000	0,678	22.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		6.00000	0,004	22.00	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	10.50	Call		1,729.00000	1,674	24.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		0.00000	0,000	24.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,729.00000	2,674	33.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	33.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,071.00000	9,126	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	54.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,071.00000	7,126	54.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	39.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,071.00000	3,126	39.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		92.00000	0,060	16.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		163.00000	0,186	16.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,929.00000	1,874	24.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	24.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,929.00000	2,874	36.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	36.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,121.00000	9,176	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	55.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,121.00000	7,176	55.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,121.00000	5,176	47.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		882.00000	0,826	23.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3.00000	0,002	23.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,879.00000	1,824	24.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	24.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,971.00000	9,026	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	54.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,971.00000	7,026	54.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	46.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,971.00000	5,026	46.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		133.00000	0,092	15.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		104.00000	0,118	15.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,030.00000	0,975	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		1.00000	0,001	24.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,029.00000	1,974	24.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	24.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,029.00000	2,974	38.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	38.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,871.00000	8,926	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	54.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,871.00000	6,926	54.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,871.00000	4,926	46.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,130.00000	1,074	24.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		1.00000	0,000	24.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,129.00000	2,074	25.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	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	13.55	Call		1.00000	0,001	28.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,322.00000	1,377	28.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		1.00000	0,001	27.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,222.00000	1,277	27.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		2.00000	0,001	26.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,123.00000	1,177	26.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		3.00000	0,001	25.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,024.00000	1,077	25.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		5.00000	0,003	23.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		826.00000	0,879	23.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		11.00000	0,006	21.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		632.00000	0,682	21.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		16.00000	0,008	20.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		537.00000	0,584	20.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		4.00000	0,002	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		925.00000	0,978	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		8.00000	0,004	22.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		729.00000	0,780	22.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		19.00000	0,010	20.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		490.00000	0,536	20.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		29.00000	0,016	19.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		400.00000	0,442	19.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		6.00000	0,003	23.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		777.00000	0,829	23.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		9.00000	0,005	22.33	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	12.90	Put		680.00000	0,731	22.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		1.00000	0,001	28.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,272.00000	1,327	28.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		2.00000	0,001	27.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,173.00000	1,227	27.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		2.00000	0,001	26.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,073.00000	1,127	26.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		3.00000	0,002	25.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		974.00000	1,028	25.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		4.00000	0,002	24.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		875.00000	0,928	24.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	55.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,371.00000	7,426	55.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	50.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,871.00000	5,926	50.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	44.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,371.00000	4,426	44.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		199.00000	0,151	16.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		70.00000	0,077	16.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,629.00000	1,574	24.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		0.00000	0,000	24.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,129.00000	3,074	36.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	36.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,629.00000	4,574	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	23.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	56.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,621.00000	7,676	56.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	51.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,121.00000	6,176	51.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	45.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,621.00000	4,676	45.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	39.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,121.00000	3,176	39.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		76.00000	0,048	16.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		197.00000	0,224	16.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,379.00000	1,324	24.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		0.00000	0,000	24.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,879.00000	2,824	35.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	35.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,379.00000	4,324	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,071.00000	8,126	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	53.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,571.00000	6,626	53.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,071.00000	5,126	47.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,571.00000	3,626	41.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		13.00000	0,007	21.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		584.00000	0,633	21.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		931.00000	0,875	23.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		2.00000	0,001	23.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,429.00000	2,374	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,929.00000	3,874	25.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	25.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		1.00000	0,000	29.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,372.00000	1,426	29.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		1.00000	0,000	30.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,522.00000	1,576	30.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		1.00000	0,000	29.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,422.00000	1,476	29.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		1.00000	0,000	30.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,472.00000	1,526	30.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		1.00000	0,000	31.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,572.00000	1,626	31.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	38.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,821.00000	2,876	38.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	37.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,721.00000	2,776	37.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	32.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,721.00000	1,776	32.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	31.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,621.00000	1,676	31.56	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	15.15	Call		0.00000	0,000	38.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,921.00000	2,976	38.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,521.00000	2,576	37.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	36.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,421.00000	2,476	36.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,321.00000	2,376	36.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,221.00000	2,276	35.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,121.00000	2,176	35.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,021.00000	2,076	35.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,921.00000	1,976	34.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,821.00000	1,876	33.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,771.00000	1,826	33.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	32.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,671.00000	1,726	32.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,171.00000	2,226	35.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		2,071.00000	2,126	35.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,971.00000	2,026	34.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,871.00000	1,926	33.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	40.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,371.00000	3,426	40.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	38.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,971.00000	3,026	38.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	38.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,871.00000	2,926	38.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	38.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,771.00000	2,826	38.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	37.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,671.00000	2,726	37.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	37.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,571.00000	2,626	37.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	36.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,471.00000	2,526	36.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,371.00000	2,426	36.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,271.00000	2,326	36.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	37.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,621.00000	2,676	37.52	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	20.40	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,171.00000	8,226	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	51.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,171.00000	6,226	51.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	43.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,171.00000	4,226	43.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,829.00000	3,774	26.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	51.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,071.00000	6,126	51.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	43.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,071.00000	4,126	43.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,121.00000	8,176	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	43.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,121.00000	4,176	43.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,879.00000	3,824	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,321.00000	8,376	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	52.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,321.00000	6,376	52.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	44.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,321.00000	4,376	44.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,679.00000	3,624	28.74	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	8.55	Put		0.00000	0,000	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,371.00000	8,426	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	52.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,371.00000	6,426	52.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,629.00000	3,574	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,421.00000	8,476	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	52.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,421.00000	6,476	52.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	44.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,421.00000	4,476	44.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,579.00000	3,524	30.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	30.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,471.00000	8,526	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	52.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,471.00000	6,526	52.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	44.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,471.00000	4,526	44.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,529.00000	3,474	30.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	30.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,671.00000	8,726	57.94	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	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	53.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,671.00000	6,726	53.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	45.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,671.00000	4,726	45.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,329.00000	3,274	33.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,621.00000	8,676	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	53.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,621.00000	6,676	53.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,379.00000	3,324	33.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	33.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,721.00000	8,776	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	53.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,721.00000	6,776	53.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	45.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,721.00000	4,776	45.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		317.00000	0,263	17.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		38.00000	0,039	17.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,279.00000	1,224	24.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		0.00000	0,000	24.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,279.00000	2,224	27.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	27.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,279.00000	3,224	34.45	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	8.95	Put		0.00000	0,000	34.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	57.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,921.00000	7,976	57.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	50.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,921.00000	5,976	50.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	42.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,921.00000	3,976	42.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,079.00000	4,024	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,479.00000	3,424	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	31.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,479.00000	4,424	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,429.00000	3,374	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,429.00000	4,374	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,579.00000	4,524	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	57.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,721.00000	7,776	57.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	50.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,721.00000	5,776	50.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	41.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,721.00000	3,776	41.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,279.00000	4,224	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,971.00000	8,026	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	51.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,971.00000	6,026	51.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	42.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,971.00000	4,026	42.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,029.00000	3,974	23.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	23.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,221.00000	8,276	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	51.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,221.00000	6,276	51.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	43.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,221.00000	4,276	43.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,779.00000	3,724	27.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	27.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,329.00000	4,274	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	57.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,771.00000	7,826	57.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	50.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,771.00000	5,826	50.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.05	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	16.00	Put		3,771.00000	3,826	42.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,229.00000	4,174	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	23.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		8,021.00000	8,076	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	51.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,021.00000	6,076	51.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	43.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		4,021.00000	4,076	43.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		3,979.00000	3,924	24.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	24.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,271.00000	8,326	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	52.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,271.00000	6,326	52.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	44.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,271.00000	4,326	44.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,729.00000	3,674	28.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	28.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,521.00000	8,576	57.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	53.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,521.00000	6,576	53.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,521.00000	4,576	45.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future			12.38430	12.44120		17.43	0.00	0	4,647.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,559.00000	9,616	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,560.00000	7,617	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,003	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,563.00000	5,619	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		25.00000	0,022	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,584.00000	3,638	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		119.00000	0,111	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,678.00000	1,727	22.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		274.00000	0,254	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		833.00000	0,870	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		689.00000	0,648	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		248.00000	0,264	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,485.00000	1,429	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		44.00000	0,045	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,451.00000	2,393	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		10.00000	0,009	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,709.00000	9,766	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,710.00000	7,767	30.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,712.00000	5,769	27.91	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	15/03/2010	Foreign Exchange Future	16.15	Call		22.00000	0,019	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,731.00000	3,785	26.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		106.00000	0,099	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,815.00000	1,865	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		240.00000	0,223	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		949.00000	0,989	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		600.00000	0,562	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		309.00000	0,328	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,348.00000	1,292	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		57.00000	0,058	16.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,302.00000	2,245	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,011	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,659.00000	9,716	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,660.00000	7,717	30.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		3.00000	0,003	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,662.00000	5,719	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		23.00000	0,020	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,682.00000	3,736	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		110.00000	0,102	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,769.00000	1,818	22.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		251.00000	0,233	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		910.00000	0,949	19.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		629.00000	0,590	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	12.10	Put		288.00000	0,306	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,393.00000	1,337	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		52.00000	0,053	17.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,352.00000	2,294	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		11.00000	0,010	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,295.00000	3,237	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		4.00000	0,003	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,059.00000	9,116	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	29.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,060.00000	7,117	29.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,909.00000	8,966	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	29.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,910.00000	6,967	29.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		7.00000	0,006	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,916.00000	4,972	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		41.00000	0,036	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,950.00000	3,002	25.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		202.00000	0,187	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,111.00000	1,153	20.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		495.00000	0,461	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		404.00000	0,427	17.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,170.00000	1,115	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		79.00000	0,081	16.47	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	10.35	Call		2,106.00000	2,048	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		15.00000	0,014	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,095.00000	3,038	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,759.00000	8,816	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,760.00000	6,817	29.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		8.00000	0,007	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,767.00000	4,823	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		46.00000	0,041	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,805.00000	2,857	24.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		230.00000	0,213	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		989.00000	1,029	19.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		573.00000	0,536	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		332.00000	0,352	17.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,302.00000	1,247	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		61.00000	0,063	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,253.00000	2,196	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		12.00000	0,012	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,245.00000	3,188	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		4.00000	0,004	23.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,809.00000	8,866	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	29.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,810.00000	6,867	29.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		8.00000	0,007	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,817.00000	4,873	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		44.00000	0,039	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,853.00000	2,905	24.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		220.00000	0,204	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,029.00000	1,070	19.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		546.00000	0,510	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		355.00000	0,376	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,258.00000	1,203	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		67.00000	0,069	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,204.00000	2,146	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		13.00000	0,012	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,195.00000	3,138	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,004	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,959.00000	9,016	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,960.00000	7,017	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		7.00000	0,006	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,966.00000	5,022	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		39.00000	0,035	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,998.00000	3,051	25.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		194.00000	0,180	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,153.00000	1,196	20.39	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	12.40	Call		471.00000	0,438	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		430.00000	0,454	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,126.00000	1,072	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		85.00000	0,088	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,056.00000	1,999	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		15.00000	0,015	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,046.00000	2,989	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	0,005	22.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,209.00000	9,266	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,210.00000	7,267	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,359.00000	9,416	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,360.00000	7,417	30.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,609.00000	9,666	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,610.00000	7,667	30.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,003	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,613.00000	5,669	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		24.00000	0,021	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,633.00000	3,687	26.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		262.00000	0,243	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		871.00000	0,909	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		658.00000	0,618	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		267.00000	0,284	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,439.00000	1,383	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		48.00000	0,049	17.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,401.00000	2,344	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		10.00000	0,010	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,509.00000	9,566	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,510.00000	7,567	30.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,459.00000	9,516	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,460.00000	7,517	30.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,409.00000	9,466	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	30.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,410.00000	7,467	30.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,309.00000	9,366	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,310.00000	7,367	30.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,159.00000	9,216	31.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		1.00000	0,001	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,160.00000	7,217	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,109.00000	9,166	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,110.00000	7,167	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,009.00000	9,066	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,010.00000	7,067	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		7.00000	0,006	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,016.00000	5,072	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		38.00000	0,033	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,047.00000	3,099	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		186.00000	0,172	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,195.00000	1,238	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		448.00000	0,419	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		457.00000	0,485	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,083.00000	1,032	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		92.00000	0,098	16.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,007.00000	1,950	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		16.00000	0,016	18.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,996.00000	2,939	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	0,005	22.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	31.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,859.00000	8,916	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,860.00000	6,917	29.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		8.00000	0,006	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,867.00000	4,922	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		20.00000	0,017	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,879.00000	3,933	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		42.00000	0,038	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,901.00000	2,954	24.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		95.00000	0,088	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,954.00000	2,004	23.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		211.00000	0,196	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,070.00000	1,112	20.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		520.00000	0,485	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		379.00000	0,401	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,213.00000	1,159	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		72.00000	0,075	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,155.00000	2,097	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		14.00000	0,013	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,145.00000	3,088	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,004	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		115.00000	0,106	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,724.00000	1,772	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		4.00000	0,004	27.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,463.00000	5,520	27.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		11.00000	0,010	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,470.00000	4,526	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		27.00000	0,023	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,486.00000	3,539	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		59.00000	0,053	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,518.00000	2,569	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		129.00000	0,119	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,588.00000	1,635	21.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		299.00000	0,278	18.91	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		758.00000	0,794	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		753.00000	0,709	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		212.00000	0,225	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,578.00000	1,522	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		37.00000	0,038	17.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,549.00000	2,492	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	20.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,005	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,214.00000	5,271	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		15.00000	0,012	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,224.00000	4,278	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		32.00000	0,028	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,241.00000	3,294	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		72.00000	0,066	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,281.00000	2,332	23.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		157.00000	0,146	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	13.65	Put		1,366.00000	1,412	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		374.00000	0,349	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		583.00000	0,615	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		928.00000	0,880	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		137.00000	0,146	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,815.00000	1,758	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		24.00000	0,024	17.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,797.00000	2,740	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,006	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,004	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,314.00000	5,370	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		13.00000	0,011	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,322.00000	4,377	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		30.00000	0,026	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,339.00000	3,392	25.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		66.00000	0,060	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,375.00000	2,426	23.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		145.00000	0,134	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,454.00000	1,500	21.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		342.00000	0,319	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		651.00000	0,685	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		855.00000	0,809	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		164.00000	0,175	16.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,719.00000	1,663	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		28.00000	0,029	17.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,698.00000	2,641	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	0,007	21.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,005	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,115.00000	5,171	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		16.00000	0,014	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,125.00000	4,180	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		35.00000	0,031	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,144.00000	3,197	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		79.00000	0,072	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,188.00000	2,238	23.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		171.00000	0,158	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,280.00000	1,324	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		409.00000	0,382	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		518.00000	0,548	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,004.00000	0,954	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		113.00000	0,120	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,911.00000	1,854	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		20.00000	0,020	18.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,897.00000	2,839	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,005	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		4.00000	0,004	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,413.00000	5,470	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		12.00000	0,010	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,421.00000	4,476	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		28.00000	0,024	25.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,437.00000	3,490	25.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		61.00000	0,055	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,470.00000	2,521	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		134.00000	0,124	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,543.00000	1,590	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		312.00000	0,291	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		721.00000	0,757	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		786.00000	0,742	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		195.00000	0,208	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,625.00000	1,568	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		34.00000	0,034	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,599.00000	2,542	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	0,008	20.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		4.00000	0,003	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,513.00000	5,569	27.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		11.00000	0,009	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,520.00000	4,575	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		26.00000	0,022	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,535.00000	3,588	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		56.00000	0,051	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,565.00000	2,617	24.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		124.00000	0,115	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,633.00000	1,681	22.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		286.00000	0,266	19.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		795.00000	0,832	19.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		720.00000	0,678	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		229.00000	0,244	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,531.00000	1,475	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		40.00000	0,041	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,500.00000	2,443	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		9.00000	0,009	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,004	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,364.00000	5,420	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		13.00000	0,011	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,372.00000	4,427	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		29.00000	0,025	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,388.00000	3,441	25.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		64.00000	0,058	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,423.00000	2,474	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		139.00000	0,129	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,498.00000	1,545	21.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		327.00000	0,305	18.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		686.00000	0,721	18.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		820.00000	0,775	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		179.00000	0,191	16.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,672.00000	1,615	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		31.00000	0,031	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,649.00000	2,591	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		8.00000	0,007	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,004	27.64	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	15/03/2010	Foreign Exchange Future	17.70	Put		5,264.00000	5,320	27.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		14.00000	0,012	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,273.00000	4,328	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		31.00000	0,027	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,290.00000	3,343	25.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		69.00000	0,063	23.88	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,328.00000	2,379	23.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		151.00000	0,140	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,410.00000	1,456	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		357.00000	0,333	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		616.00000	0,649	18.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		891.00000	0,844	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		150.00000	0,160	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,767.00000	1,710	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		26.00000	0,026	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,748.00000	2,690	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		7.00000	0,006	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,005	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,165.00000	5,221	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		16.00000	0,013	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,175.00000	4,229	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		34.00000	0,029	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,193.00000	3,245	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		75.00000	0,069	23.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,234.00000	2,285	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		164.00000	0,152	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,323.00000	1,368	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		391.00000	0,365	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		550.00000	0,581	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		965.00000	0,917	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		124.00000	0,133	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,863.00000	1,806	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		22.00000	0,022	18.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,847.00000	2,790	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	0,006	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,005	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,065.00000	5,121	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		17.00000	0,014	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,076.00000	4,130	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		36.00000	0,032	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,095.00000	3,148	25.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		82.00000	0,075	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,141.00000	2,191	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		428.00000	0,400	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		487.00000	0,516	17.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,043.00000	0,993	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		102.00000	0,109	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,959.00000	1,902	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		18.00000	0,018	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,946.00000	2,889	22.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,005	22.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		178.00000	0,165	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,237.00000	1,281	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,160.00000	8,217	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,161.00000	6,218	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,843.00000	3,786	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,002	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,060.00000	8,117	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,061.00000	6,118	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,943.00000	3,886	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		2.00000	0,002	26.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,110.00000	8,167	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,111.00000	6,168	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,893.00000	3,836	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		2.00000	0,002	26.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,360.00000	8,416	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,361.00000	6,418	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	8.80	Call		3,643.00000	3,586	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,459.00000	8,516	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,002	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,461.00000	6,518	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,544.00000	3,487	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		3.00000	0,003	24.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,410.00000	8,466	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,002	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,411.00000	6,468	28.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,593.00000	3,536	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,509.00000	8,566	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,002	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,511.00000	6,568	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,494.00000	3,437	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		3.00000	0,003	24.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,659.00000	8,716	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,001	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,661.00000	6,717	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		9.00000	0,008	27.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,668.00000	4,724	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		50.00000	0,045	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,709.00000	2,761	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,344.00000	3,287	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,709.00000	8,766	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,001	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,711.00000	6,767	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		9.00000	0,007	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,718.00000	4,773	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		48.00000	0,043	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,757.00000	2,809	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,609.00000	8,666	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,001	29.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,611.00000	6,667	29.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		10.00000	0,008	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,619.00000	4,674	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		52.00000	0,047	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,661.00000	2,713	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,394.00000	3,337	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	31.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,910.00000	7,967	31.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		3.00000	0,002	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,912.00000	5,968	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		19.00000	0,017	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,928.00000	3,983	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		92.00000	0,085	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,001.00000	2,051	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,092.00000	4,035	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,491.00000	4,435	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,444.00000	3,387	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,003	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,442.00000	4,385	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,591.00000	4,535	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,392.00000	4,335	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,210.00000	8,267	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,211.00000	6,268	28.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,793.00000	3,736	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,292.00000	4,235	27.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,760.00000	7,817	30.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		3.00000	0,003	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,762.00000	5,819	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		22.00000	0,018	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,781.00000	3,834	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		103.00000	0,095	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,862.00000	1,911	22.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,242.00000	4,185	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,010.00000	8,067	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,011.00000	6,068	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		18.00000	0,015	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,027.00000	4,081	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		86.00000	0,079	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,095.00000	2,145	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,993.00000	3,936	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		2.00000	0,002	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,260.00000	8,317	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,261.00000	6,318	28.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,743.00000	3,686	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	25.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,960.00000	8,017	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,002	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,961.00000	6,018	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		19.00000	0,016	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,978.00000	4,032	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		89.00000	0,082	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,048.00000	2,098	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,042.00000	3,985	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,000	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,310.00000	8,366	31.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,311.00000	6,368	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,693.00000	3,636	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.59130	12.64800		17.99	0.00	0	1,271.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,404.00000	9,461	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		10.00000	0,009	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,412.00000	7,468	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,704.00000	9,761	27.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,007	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,710.00000	7,766	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,204.00000	9,261	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		12.00000	0,011	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,214.00000	7,270	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		44.00000	0,041	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,246.00000	5,300	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		115.00000	0,110	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,317.00000	3,369	24.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,055.00000	9,112	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		13.00000	0,012	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,065.00000	7,121	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		47.00000	0,044	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,099.00000	5,153	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		124.00000	0,118	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,176.00000	3,227	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,955.00000	9,012	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		14.00000	0,013	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,966.00000	7,022	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		372.00000	0,357	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,324.00000	1,366	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		674.00000	0,646	17.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		626.00000	0,655	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,093.00000	2,037	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		45.00000	0,046	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,066.00000	3,008	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		18.00000	0,017	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,755.00000	8,812	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		17.00000	0,015	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,769.00000	6,824	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,805.00000	8,862	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		16.00000	0,015	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,818.00000	6,874	27.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		742.00000	0,712	17.78	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		544.00000	0,571	17.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,362.00000	1,314	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		164.00000	0,173	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,237.00000	2,180	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		39.00000	0,039	17.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,213.00000	3,156	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,015	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,254.00000	9,311	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		43.00000	0,040	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,295.00000	5,349	26.95	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	15.90	Call		112.00000	0,108	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,364.00000	3,417	24.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,454.00000	9,511	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		10.00000	0,009	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,462.00000	7,518	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		39.00000	0,036	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,491.00000	5,545	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,604.00000	9,661	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		8.00000	0,008	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,610.00000	7,667	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		843.00000	0,809	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		445.00000	0,468	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,522.00000	1,472	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		124.00000	0,131	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,430.00000	2,373	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		32.00000	0,032	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,654.00000	9,711	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		8.00000	0,008	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,660.00000	7,717	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,481.00000	1,432	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		133.00000	0,141	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,382.00000	2,325	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		34.00000	0,034	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,554.00000	9,611	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		9.00000	0,008	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,561.00000	7,617	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		268.00000	0,257	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,820.00000	1,866	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		469.00000	0,450	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,021.00000	1,059	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		870.00000	0,835	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		422.00000	0,444	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,563.00000	1,513	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		115.00000	0,122	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,479.00000	2,422	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		31.00000	0,031	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,504.00000	9,561	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		38.00000	0,035	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,540.00000	5,594	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		100.00000	0,096	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,602.00000	3,655	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,354.00000	9,411	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,010	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,362.00000	7,419	27.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,304.00000	9,361	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		11.00000	0,010	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,313.00000	7,369	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		42.00000	0,039	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,344.00000	5,398	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		110.00000	0,105	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,412.00000	3,464	24.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,155.00000	9,211	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,011	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,164.00000	7,220	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		45.00000	0,042	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,197.00000	5,251	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		118.00000	0,113	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,270.00000	3,322	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,110.00000	1,068	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		262.00000	0,277	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,909.00000	1,856	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		61.00000	0,065	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,869.00000	2,812	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		21.00000	0,021	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,002	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,105.00000	9,161	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		13.00000	0,012	27.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,115.00000	7,171	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,005.00000	9,062	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		14.00000	0,013	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,016.00000	7,072	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		362.00000	0,347	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,364.00000	1,406	20.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,211.00000	1,167	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		213.00000	0,226	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,045.00000	1,991	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		47.00000	0,050	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,905.00000	8,962	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		15.00000	0,014	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,917.00000	6,973	27.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		40.00000	0,037	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,442.00000	5,496	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		65.00000	0,062	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,467.00000	4,521	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		105.00000	0,100	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,507.00000	3,559	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		172.00000	0,164	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,574.00000	2,623	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		383.00000	0,367	20.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,285.00000	1,326	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		696.00000	0,667	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		598.00000	0,626	17.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,286.00000	1,239	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		188.00000	0,198	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,141.00000	2,084	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		43.00000	0,043	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,115.00000	3,058	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		17.00000	0,017	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		261.00000	0,250	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,863.00000	1,909	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		31.00000	0,029	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,983.00000	6,038	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		82.00000	0,079	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,034.00000	4,088	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		130.00000	0,124	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,082.00000	3,133	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		926.00000	0,889	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		378.00000	0,398	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,647.00000	1,596	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		99.00000	0,105	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		32.00000	0,030	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,884.00000	5,939	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		528.00000	0,507	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		880.00000	0,916	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		984.00000	0,946	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		336.00000	0,355	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,733.00000	1,681	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		85.00000	0,090	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,673.00000	2,617	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		25.00000	0,026	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		37.00000	0,034	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,589.00000	5,643	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		60.00000	0,057	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,612.00000	4,666	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		98.00000	0,094	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,650.00000	3,703	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		159.00000	0,152	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,711.00000	2,761	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		352.00000	0,337	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,404.00000	1,446	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		633.00000	0,607	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		685.00000	0,716	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,177.00000	1,133	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		229.00000	0,242	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,999.00000	1,946	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		51.00000	0,055	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,967.00000	2,910	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		19.00000	0,019	19.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,077.00000	1,036	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		279.00000	0,295	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,864.00000	1,812	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		66.00000	0,071	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,820.00000	2,763	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		22.00000	0,022	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		48.00000	0,045	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,050.00000	5,104	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		80.00000	0,076	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,082.00000	4,135	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		483.00000	0,463	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		985.00000	1,022	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		897.00000	0,861	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		399.00000	0,420	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,527.00000	2,470	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		29.00000	0,029	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		32.00000	0,029	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,934.00000	5,988	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		84.00000	0,080	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,986.00000	4,039	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		133.00000	0,127	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,035.00000	3,086	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		290.00000	0,278	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,692.00000	1,737	21.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		513.00000	0,492	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		915.00000	0,951	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		955.00000	0,917	17.21	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	14/06/2010	Foreign Exchange Future	12.05	Put		357.00000	0,376	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,690.00000	1,638	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		92.00000	0,097	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,625.00000	2,568	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		27.00000	0,027	18.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		33.00000	0,031	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,835.00000	5,890	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		53.00000	0,050	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,855.00000	4,909	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		88.00000	0,084	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,890.00000	3,943	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		140.00000	0,134	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,942.00000	2,993	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		544.00000	0,522	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		846.00000	0,881	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,015.00000	0,975	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		317.00000	0,334	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,776.00000	1,724	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		78.00000	0,083	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,722.00000	2,665	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		24.00000	0,024	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		561.00000	0,538	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		813.00000	0,847	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,046.00000	1,005	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		298.00000	0,314	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,771.00000	2,714	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		23.00000	0,023	18.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		36.00000	0,034	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,638.00000	5,693	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		59.00000	0,056	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,661.00000	4,715	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		96.00000	0,092	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,698.00000	3,751	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		155.00000	0,148	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,757.00000	2,807	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		614.00000	0,589	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		716.00000	0,748	18.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,143.00000	1,100	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		245.00000	0,259	16.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,954.00000	1,901	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		56.00000	0,060	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,918.00000	2,861	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		20.00000	0,020	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		342.00000	0,328	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,444.00000	1,487	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		41.00000	0,038	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,393.00000	5,447	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		67.00000	0,063	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,419.00000	4,472	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		107.00000	0,103	24.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,459.00000	3,512	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		176.00000	0,169	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,528.00000	2,578	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		405.00000	0,389	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,207.00000	1,248	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		46.00000	0,043	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,148.00000	5,202	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		76.00000	0,072	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,178.00000	4,231	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		121.00000	0,116	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,223.00000	3,275	24.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		202.00000	0,193	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,304.00000	2,352	22.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		455.00000	0,437	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,057.00000	1,096	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		51.00000	0,048	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,953.00000	5,007	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,441.00000	1,392	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		143.00000	0,151	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,333.00000	2,277	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		35.00000	0,036	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,312.00000	3,255	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		14.00000	0,014	20.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		55.00000	0,051	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,807.00000	4,860	26.45	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	16.40	Call		89.00000	0,086	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,841.00000	3,895	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		241.00000	0,232	21.88	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,993.00000	2,041	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,402.00000	1,353	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		154.00000	0,162	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,285.00000	2,229	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		37.00000	0,038	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		86.00000	0,082	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,938.00000	3,991	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		136.00000	0,131	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,988.00000	3,040	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		229.00000	0,220	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,081.00000	2,129	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		394.00000	0,378	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,246.00000	1,287	19.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		719.00000	0,689	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		571.00000	0,598	17.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,324.00000	1,276	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		176.00000	0,185	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,189.00000	2,132	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		41.00000	0,041	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,164.00000	3,107	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		16.00000	0,016	20.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,010	27.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,263.00000	7,319	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		34.00000	0,031	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,786.00000	5,840	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		71.00000	0,067	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,323.00000	4,376	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		143.00000	0,137	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,895.00000	2,946	23.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		315.00000	0,302	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,567.00000	1,611	20.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		767.00000	0,735	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		519.00000	0,544	17.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,820.00000	1,768	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		72.00000	0,077	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,263.00000	3,206	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		15.00000	0,015	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,749.00000	4,693	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,002	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		298.00000	0,286	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,650.00000	1,695	21.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,008	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,511.00000	7,567	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		30.00000	0,027	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,032.00000	6,086	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		62.00000	0,059	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,564.00000	4,618	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		127.00000	0,121	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,129.00000	3,180	24.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		275.00000	0,264	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,777.00000	1,823	21.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		652.00000	0,626	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		654.00000	0,685	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,605.00000	1,554	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		107.00000	0,113	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,016.00000	2,959	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		18.00000	0,018	19.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,501.00000	4,444	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,003	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		6.00000	0,006	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,958.00000	8,015	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		21.00000	0,020	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,473.00000	6,529	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		50.00000	0,046	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,002.00000	5,055	26.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		102.00000	0,098	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,554.00000	3,607	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		218.00000	0,210	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,170.00000	2,219	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		498.00000	0,477	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		950.00000	0,986	19.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,248.00000	1,202	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		200.00000	0,211	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,576.00000	2,519	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		28.00000	0,028	18.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,055.00000	3,998	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	0,007	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		35.00000	0,033	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,687.00000	5,742	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		57.00000	0,054	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,709.00000	4,763	26.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		94.00000	0,089	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,746.00000	3,798	25.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		151.00000	0,144	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,803.00000	2,853	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		254.00000	0,244	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,906.00000	1,953	21.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		332.00000	0,319	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,484.00000	1,528	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		442.00000	0,424	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,094.00000	1,133	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		596.00000	0,572	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		748.00000	0,781	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		817.00000	0,783	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		469.00000	0,492	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		282.00000	0,271	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,734.00000	1,780	21.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		35.00000	0,032	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,737.00000	5,791	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		56.00000	0,053	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,758.00000	4,812	26.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		91.00000	0,088	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,793.00000	3,847	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		147.00000	0,141	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,849.00000	2,900	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		323.00000	0,310	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,525.00000	1,569	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		429.00000	0,412	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,131.00000	1,171	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		578.00000	0,555	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		780.00000	0,814	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		791.00000	0,759	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		493.00000	0,518	17.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		306.00000	0,294	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,608.00000	1,653	20.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		52.00000	0,049	26.55	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,904.00000	4,958	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		417.00000	0,400	19.72	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,169.00000	1,209	19.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		248.00000	0,238	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,950.00000	1,997	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		5.00000	0,005	27.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,157.00000	8,214	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		27.00000	0,025	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,179.00000	6,234	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		74.00000	0,070	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,226.00000	4,279	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		196.00000	0,188	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,348.00000	2,397	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,857.00000	3,800	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	0,009	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,005	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,058.00000	8,114	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		29.00000	0,026	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,081.00000	6,135	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		78.00000	0,074	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,130.00000	4,183	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		207.00000	0,198	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,259.00000	2,307	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,956.00000	3,899	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	0,008	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,005	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,108.00000	8,164	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		28.00000	0,025	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,130.00000	6,184	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,906.00000	3,849	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,008	22.79	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	21.00	Call		5.00000	0,004	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,357.00000	8,413	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		23.00000	0,021	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,375.00000	6,430	27.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,658.00000	3,601	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		4.00000	0,004	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,456.00000	8,513	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		64.00000	0,060	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,516.00000	4,569	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		167.00000	0,160	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,619.00000	2,669	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,559.00000	3,502	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,406.00000	8,463	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		22.00000	0,020	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,424.00000	6,479	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,609.00000	3,552	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		11.00000	0,011	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,506.00000	8,563	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		21.00000	0,019	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,523.00000	6,578	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		163.00000	0,156	23.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,665.00000	2,715	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,510.00000	3,453	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	0,012	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,656.00000	8,712	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		18.00000	0,017	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,670.00000	6,726	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,361.00000	3,304	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,706.00000	8,762	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		18.00000	0,016	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,720.00000	6,775	27.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,606.00000	8,663	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		19.00000	0,017	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,621.00000	6,676	27.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,411.00000	3,354	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		13.00000	0,013	21.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		7.00000	0,006	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,909.00000	7,965	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		224.00000	0,215	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,126.00000	2,174	22.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,104.00000	4,048	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,007	23.32	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	14/06/2010	Foreign Exchange Future	9.20	Call		3,460.00000	3,403	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,012	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,451.00000	4,394	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,003	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,600.00000	4,543	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,401.00000	4,345	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,004	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		5.00000	0,005	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,207.00000	8,264	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		26.00000	0,024	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,228.00000	6,283	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		72.00000	0,069	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,274.00000	4,328	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		191.00000	0,183	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,393.00000	2,442	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,807.00000	3,750	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,009	22.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,006	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,008.00000	8,065	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		213.00000	0,204	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,215.00000	2,263	22.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,006.00000	3,949	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		8.00000	0,008	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,302.00000	4,245	23.32	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	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,004	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		7.00000	0,007	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,759.00000	7,816	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,252.00000	4,196	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,005	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,257.00000	8,314	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		25.00000	0,023	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,277.00000	6,332	27.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		186.00000	0,178	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,438.00000	2,487	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,757.00000	3,700	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,855.00000	8,912	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		16.00000	0,014	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,868.00000	6,923	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,307.00000	8,364	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		24.00000	0,022	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,326.00000	6,381	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		69.00000	0,065	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,371.00000	4,424	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		181.00000	0,173	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,483.00000	2,532	22.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,708.00000	3,651	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	0,010	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,556.00000	8,613	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		20.00000	0,018	27.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,572.00000	6,627	27.49	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08430	0.08360		23.58	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		613.00000	0,007	23.58	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		253.00000	0,002	23.58	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		252.00000	0,003	27.82	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		892.00000	0,008	27.82	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,377.00000	0,014	20.87	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		17.00000	0,000	20.87	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08590	0.08510		27.79	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		863.00000	0,009	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		353.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		490.00000	0,005	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		980.00000	0,009	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,565.00000	0,016	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		55.00000	0,000	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.01750	11.00580		15.05	2,269,605.00	206	30,611.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,694.00000	8,683	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	55.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,694.00000	6,683	55.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,794.00000	8,783	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	56.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,794.00000	6,783	56.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,444.00000	8,433	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	55.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,444.00000	6,433	55.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	47.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,444.00000	4,433	47.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,556.00000	1,568	21.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,001	21.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,556.00000	2,568	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,556.00000	3,568	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,344.00000	8,333	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	54.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,344.00000	6,333	54.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	46.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,344.00000	4,333	46.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		23.00000	0,018	18.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		367.00000	0,351	18.79	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	14/12/2009	Foreign Exchange Future	10.35	Call		660.00000	0,669	20.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		4.00000	0,002	20.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,656.00000	1,668	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,001	21.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,656.00000	2,668	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,656.00000	3,668	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,244.00000	8,233	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	54.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,244.00000	6,233	54.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		36.00000	0,030	17.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		280.00000	0,263	17.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		758.00000	0,768	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2.00000	0,001	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,756.00000	2,768	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,756.00000	3,768	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,594.00000	8,583	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	55.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,594.00000	6,583	55.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	60.15	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	19.85	Put		8,844.00000	8,833	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	56.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,844.00000	6,833	56.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,894.00000	8,883	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	56.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,894.00000	6,883	56.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,744.00000	8,733	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	56.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,744.00000	6,733	56.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,644.00000	8,633	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	55.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,644.00000	6,633	55.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,494.00000	8,483	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	55.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,494.00000	6,483	55.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,394.00000	8,383	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	55.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,394.00000	6,383	55.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	46.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,394.00000	4,383	46.81	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	11.40	Call		18.00000	0,014	19.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		412.00000	0,397	19.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		611.00000	0,620	20.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		5.00000	0,003	20.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,606.00000	1,618	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,001	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,606.00000	2,618	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,606.00000	3,618	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,294.00000	8,283	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	54.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,294.00000	6,283	54.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,194.00000	8,183	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	54.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,194.00000	6,183	54.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	45.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,194.00000	4,183	45.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	41.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,194.00000	3,183	41.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		45.00000	0,038	17.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		239.00000	0,221	17.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		808.00000	0,818	22.09	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	10.20	Put		2.00000	0,001	22.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,806.00000	1,818	20.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,001	20.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,806.00000	2,818	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,806.00000	3,818	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,294.00000	4,283	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	42.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,294.00000	3,283	42.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		29.00000	0,023	18.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		323.00000	0,306	18.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		709.00000	0,719	21.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		3.00000	0,002	21.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,706.00000	1,718	21.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,001	21.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,706.00000	2,718	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,706.00000	3,718	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	47.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,494.00000	4,483	47.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,494.00000	3,483	42.92	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	11.50	Call		12.00000	0,009	20.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		506.00000	0,492	20.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		515.00000	0,522	19.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		9.00000	0,005	19.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,506.00000	1,518	21.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,001	21.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,506.00000	2,518	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,506.00000	3,518	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	47.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,594.00000	4,583	47.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		8.00000	0,006	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		602.00000	0,589	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,406.00000	1,418	22.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,001	22.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,406.00000	2,418	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,406.00000	3,418	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	48.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,744.00000	4,733	48.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,256.00000	1,268	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,001	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,256.00000	2,268	20.02	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	8.75	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,256.00000	3,268	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	48.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,844.00000	4,833	48.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		207.00000	0,204	16.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		51.00000	0,037	16.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,156.00000	1,168	23.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,001	23.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,156.00000	2,168	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,156.00000	3,168	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	49.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		5,044.00000	5,033	49.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	45.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		4,044.00000	4,033	45.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		957.00000	0,968	23.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,001	23.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		1,956.00000	1,968	20.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,001	20.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		2,956.00000	2,968	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	49.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		5,094.00000	5,083	49.84	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	11.10	Call		70.00000	0,063	16.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		164.00000	0,146	16.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		907.00000	0,918	22.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,001	22.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2,906.00000	2,918	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	49.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,994.00000	4,983	49.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	45.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,994.00000	3,983	45.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		2.00000	0,001	25.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		996.00000	0,984	25.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		107.00000	0,101	15.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		101.00000	0,084	15.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,007.00000	1,018	23.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	23.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,006.00000	2,018	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,006.00000	3,018	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	48.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,894.00000	4,883	48.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	44.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,894.00000	3,883	44.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		2.00000	0,002	24.68	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	14/12/2009	Foreign Exchange Future	11.90	Put		896.00000	0,885	24.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		170.00000	0,166	15.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		64.00000	0,049	15.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,106.00000	1,118	23.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,001	23.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,106.00000	2,118	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,106.00000	3,118	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		10.00000	0,007	20.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		554.00000	0,540	20.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	47.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,644.00000	4,633	47.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,356.00000	1,368	22.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,001	22.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,356.00000	2,368	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,356.00000	3,368	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	48.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,694.00000	4,683	48.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,694.00000	3,683	43.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		5.00000	0,004	22.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		699.00000	0,687	22.54	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	14/12/2009	Foreign Exchange Future	10.70	Call		331.00000	0,333	17.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		25.00000	0,016	17.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,306.00000	1,318	22.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,001	22.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,306.00000	2,318	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,306.00000	3,318	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	48.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,794.00000	4,783	48.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	44.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,794.00000	3,783	44.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		3.00000	0,002	23.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		797.00000	0,785	23.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		246.00000	0,245	16.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		40.00000	0,028	16.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,206.00000	1,218	23.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,001	23.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,206.00000	2,218	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,206.00000	3,218	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		1.00000	0,001	26.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		1,045.00000	1,034	26.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		3.00000	0,002	24.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		847.00000	0,835	24.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		4.00000	0,003	23.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		748.00000	0,736	23.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	57.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		7,094.00000	7,083	57.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	52.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,594.00000	5,583	52.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	45.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		4,094.00000	4,083	45.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		1.00000	0,001	26.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		1,095.00000	1,084	26.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		421.00000	0,426	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		15.00000	0,009	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1,906.00000	1,918	20.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,001	20.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	57.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,244.00000	7,233	57.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	52.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,744.00000	5,733	52.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	46.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,244.00000	4,233	46.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		287.00000	0,288	17.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		31.00000	0,021	17.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,756.00000	1,768	20.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,001	20.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	58.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,544.00000	7,533	58.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	53.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		6,044.00000	6,033	53.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	47.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,544.00000	4,533	47.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		86.00000	0,080	15.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		130.00000	0,113	15.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,456.00000	1,468	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,001	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	44.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,744.00000	3,733	44.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		2.00000	0,001	25.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		946.00000	0,934	25.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		15.00000	0,011	19.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		459.00000	0,444	19.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		137.00000	0,132	15.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		81.00000	0,065	15.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		563.00000	0,571	19.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		7.00000	0,004	19.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	43.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,644.00000	3,633	43.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		1.00000	0,001	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,145.00000	1,134	27.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		6.00000	0,005	22.00	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	11.65	Put		650.00000	0,638	22.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		56.00000	0,049	16.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		200.00000	0,182	16.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		375.00000	0,379	18.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		19.00000	0,012	18.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		1.00000	0,000	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,245.00000	1,233	28.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	43.36	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,594.00000	3,583	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		1.00000	0,001	27.89	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,195.00000	1,184	27.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		1.00000	0,000	28.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,295.00000	1,283	28.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	30.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,444.00000	1,433	30.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		1.00000	0,000	29.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,345.00000	1,333	29.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	33.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,694.00000	1,683	33.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	32.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,594.00000	1,583	32.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	31.10	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,494.00000	1,483	31.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	30.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,394.00000	1,383	30.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	34.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,844.00000	1,833	34.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	33.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,744.00000	1,733	33.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	32.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,644.00000	1,633	32.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	31.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,544.00000	1,533	31.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,794.00000	1,783	34.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,994.00000	1,983	36.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,894.00000	1,883	35.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,944.00000	1,933	35.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	41.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		3,094.00000	3,083	41.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		2,094.00000	2,083	36.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	37.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,344.00000	2,333	37.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,144.00000	2,133	37.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		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	13.05	Put		2,044.00000	2,033	36.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	40.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,994.00000	2,983	40.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	40.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,894.00000	2,883	40.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,794.00000	2,783	39.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	39.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,694.00000	2,683	39.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	39.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,594.00000	2,583	39.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	38.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,494.00000	2,483	38.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	38.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,394.00000	2,383	38.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	37.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,294.00000	2,283	37.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	37.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,194.00000	2,183	37.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	41.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,244.00000	3,233	41.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	41.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,144.00000	3,133	41.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		3,044.00000	3,033	40.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	40.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,944.00000	2,933	40.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	40.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,844.00000	2,833	40.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	39.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,744.00000	2,733	39.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	39.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,644.00000	2,633	39.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	38.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,544.00000	2,533	38.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	38.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,444.00000	2,433	38.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,244.00000	2,233	37.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	44.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,844.00000	3,833	44.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	59.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,944.00000	7,933	59.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	53.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,944.00000	5,933	53.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	44.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,944.00000	3,933	44.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,056.00000	1,068	23.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,001	23.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,056.00000	2,068	20.02	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	8.95	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,056.00000	3,068	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,056.00000	4,068	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,994.00000	7,983	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	53.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,994.00000	5,983	53.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,006.00000	4,018	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		8,044.00000	8,033	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		3,956.00000	3,968	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,144.00000	8,133	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,144.00000	6,133	54.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	45.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,144.00000	4,133	45.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		857.00000	0,868	22.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		1.00000	0,001	22.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,856.00000	1,868	20.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,001	20.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,856.00000	2,868	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,856.00000	3,868	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		8,094.00000	8,083	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	54.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		6,094.00000	6,083	54.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		3,906.00000	3,918	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,544.00000	8,533	60.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	55.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,544.00000	6,533	55.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		467.00000	0,473	19.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		11.00000	0,006	19.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,456.00000	2,468	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,456.00000	3,468	20.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,001	20.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.21100	11.19980		16.71	2,343,099.00	209	5,482.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,450.00000	8,439	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,451.00000	6,440	29.04	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	15.65	Call		11.00000	0,008	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,461.00000	4,447	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		50.00000	0,045	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,500.00000	2,484	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		252.00000	0,249	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		702.00000	0,688	18.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		714.00000	0,712	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		164.00000	0,151	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,573.00000	1,580	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		23.00000	0,019	17.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,554.00000	2,564	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,003	21.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,551.00000	3,562	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,700.00000	8,689	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,701.00000	6,690	29.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,800.00000	8,789	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,801.00000	6,790	29.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,550.00000	8,539	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	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	17.75	Put		6,551.00000	6,540	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		110.00000	0,105	21.82	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,510.00000	1,494	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,350.00000	8,339	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,351.00000	6,340	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		12.00000	0,009	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,362.00000	4,348	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		54.00000	0,049	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,404.00000	2,388	24.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		277.00000	0,275	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		627.00000	0,614	17.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		786.00000	0,784	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		136.00000	0,123	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,669.00000	1,677	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		19.00000	0,016	17.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,653.00000	2,664	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	21.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,651.00000	3,662	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,200.00000	8,189	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,201.00000	6,190	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	15.40	Call		15.00000	0,011	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,215.00000	4,200	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		61.00000	0,056	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,261.00000	2,245	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		321.00000	0,320	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		521.00000	0,509	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		900.00000	0,899	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		100.00000	0,088	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,814.00000	1,823	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		14.00000	0,012	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,803.00000	2,813	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,800.00000	3,812	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,001	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,250.00000	8,239	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,251.00000	6,240	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		14.00000	0,010	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,264.00000	4,249	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		59.00000	0,054	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,309.00000	2,293	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		306.00000	0,304	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		556.00000	0,543	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		861.00000	0,860	15.99	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	10.45	Put		111.00000	0,099	15.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,765.00000	1,774	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		15.00000	0,013	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,753.00000	2,763	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,002	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,751.00000	3,762	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,600.00000	8,589	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,601.00000	6,590	29.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,850.00000	8,839	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,851.00000	6,840	29.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,900.00000	8,889	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,901.00000	6,890	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,750.00000	8,739	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,751.00000	6,740	29.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,650.00000	8,639	31.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,651.00000	6,640	29.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,500.00000	8,489	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,501.00000	6,490	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,400.00000	8,389	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,401.00000	6,390	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		11.00000	0,009	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,411.00000	4,398	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		52.00000	0,047	24.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,452.00000	2,436	24.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		264.00000	0,261	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		664.00000	0,650	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		750.00000	0,748	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		150.00000	0,137	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,621.00000	1,628	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		21.00000	0,017	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,604.00000	2,614	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,003	21.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,601.00000	3,612	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,300.00000	8,289	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,301.00000	6,290	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,150.00000	8,139	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,151.00000	6,140	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		16.00000	0,012	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,166.00000	4,151	28.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		31.00000	0,026	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,181.00000	3,165	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		63.00000	0,059	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,213.00000	2,198	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		134.00000	0,130	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,284.00000	1,269	20.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		338.00000	0,337	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		488.00000	0,476	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		940.00000	0,939	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		90.00000	0,078	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,862.00000	1,872	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,011	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,852.00000	2,863	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,002	22.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,850.00000	3,862	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,001	27.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		13.00000	0,010	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,313.00000	4,299	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		28.00000	0,023	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,328.00000	3,312	27.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		56.00000	0,051	24.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,356.00000	2,340	24.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		119.00000	0,114	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,419.00000	1,403	21.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		291.00000	0,289	17.80	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		591.00000	0,578	17.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		823.00000	0,821	16.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		123.00000	0,110	16.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,717.00000	1,725	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		17.00000	0,014	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,703.00000	2,714	21.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	21.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,701.00000	3,712	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		10.00000	0,008	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,510.00000	4,497	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		25.00000	0,020	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,525.00000	3,509	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		48.00000	0,043	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,548.00000	2,532	25.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		102.00000	0,097	22.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,602.00000	1,586	22.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		240.00000	0,237	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		740.00000	0,726	18.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		680.00000	0,678	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		180.00000	0,167	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,525.00000	1,532	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		25.00000	0,021	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,504.00000	2,515	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,501.00000	3,512	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		9.00000	0,007	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,559.00000	4,546	28.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		24.00000	0,019	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,574.00000	3,558	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		47.00000	0,042	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,597.00000	2,581	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		98.00000	0,093	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,648.00000	1,632	22.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		229.00000	0,225	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		779.00000	0,764	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		647.00000	0,645	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		197.00000	0,184	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,478.00000	1,484	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		28.00000	0,023	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,455.00000	2,465	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,004	20.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,451.00000	3,462	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		7.00000	0,006	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,757.00000	4,745	28.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		21.00000	0,017	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,771.00000	3,756	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		40.00000	0,035	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,790.00000	2,774	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		85.00000	0,080	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,835.00000	1,819	23.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		190.00000	0,186	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		940.00000	0,925	19.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		523.00000	0,522	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		273.00000	0,261	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,290.00000	1,295	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		40.00000	0,034	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,256.00000	2,266	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,005	19.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,251.00000	3,262	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		7.00000	0,005	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,807.00000	4,794	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		21.00000	0,016	28.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,821.00000	3,805	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		39.00000	0,034	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,839.00000	2,823	25.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		82.00000	0,077	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,882.00000	1,866	23.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		182.00000	0,178	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		982.00000	0,967	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		495.00000	0,494	16.51	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		295.00000	0,283	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,244.00000	1,248	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		44.00000	0,037	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,207.00000	2,217	19.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,006	19.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,201.00000	3,212	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		8.00000	0,006	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,658.00000	4,645	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		23.00000	0,018	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,673.00000	3,657	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		43.00000	0,038	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,693.00000	2,677	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		91.00000	0,086	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,741.00000	1,725	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		208.00000	0,205	19.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		858.00000	0,844	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	15/03/2010	Foreign Exchange Future	10.85	Call		583.00000	0,581	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		233.00000	0,220	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,383.00000	1,389	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		33.00000	0,028	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,355.00000	2,366	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,351.00000	3,362	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	24.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		9.00000	0,007	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,609.00000	4,596	28.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		23.00000	0,019	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,623.00000	3,608	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		45.00000	0,040	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,645.00000	2,629	25.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		94.00000	0,090	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,694.00000	1,679	22.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		218.00000	0,215	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		818.00000	0,804	18.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		614.00000	0,612	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		214.00000	0,201	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,430.00000	1,436	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		30.00000	0,025	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,405.00000	2,415	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,004	20.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,401.00000	3,412	25.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		8.00000	0,006	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,708.00000	4,695	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		22.00000	0,017	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,722.00000	3,706	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		42.00000	0,037	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,742.00000	2,726	25.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		88.00000	0,083	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,788.00000	1,772	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		199.00000	0,195	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		899.00000	0,884	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		553.00000	0,551	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		253.00000	0,240	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,337.00000	1,342	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		37.00000	0,031	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,306.00000	2,316	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,005	20.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,301.00000	3,312	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		5.00000	0,004	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,955.00000	4,943	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		19.00000	0,015	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,969.00000	3,954	28.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		35.00000	0,030	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,985.00000	2,969	26.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		74.00000	0,069	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,024.00000	2,008	23.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		159.00000	0,155	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,109.00000	1,094	20.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		417.00000	0,416	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		367.00000	0,355	16.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,108.00000	1,110	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		58.00000	0,049	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,058.00000	2,068	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,007	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,052.00000	3,063	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		6.00000	0,005	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,856.00000	4,844	28.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,016	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,870.00000	3,855	28.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		38.00000	0,033	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,888.00000	2,872	25.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		79.00000	0,074	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,929.00000	1,913	23.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		174.00000	0,169	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,024.00000	1,008	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		468.00000	0,467	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		318.00000	0,306	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,199.00000	1,201	16.21	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	10.05	Put		49.00000	0,040	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,157.00000	2,167	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,006	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,152.00000	3,162	23.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	23.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		6.00000	0,005	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,906.00000	4,894	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		20.00000	0,015	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,920.00000	3,904	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		36.00000	0,031	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,936.00000	2,920	26.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		76.00000	0,072	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,976.00000	1,961	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		442.00000	0,441	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		342.00000	0,330	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,153.00000	1,155	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		53.00000	0,044	16.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,108.00000	2,118	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		8.00000	0,007	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,102.00000	3,112	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,001	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		5.00000	0,004	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		5,005.00000	4,993	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		19.00000	0,014	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,019.00000	4,003	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	14.20	Call		34.00000	0,029	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,034.00000	3,018	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		72.00000	0,067	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,072.00000	2,056	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		152.00000	0,148	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,152.00000	1,137	20.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		393.00000	0,392	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		393.00000	0,381	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,064.00000	1,064	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		64.00000	0,053	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,009.00000	2,019	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,008	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,002.00000	3,013	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		5.00000	0,004	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,055.00000	5,043	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		18.00000	0,013	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,068.00000	4,052	28.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		33.00000	0,028	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,083.00000	3,067	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		69.00000	0,064	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,119.00000	2,103	24.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		146.00000	0,141	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,196.00000	1,180	20.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		373.00000	0,373	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		423.00000	0,412	16.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,022.00000	1,022	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		72.00000	0,061	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,960.00000	1,970	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,009	18.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,952.00000	2,963	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		166.00000	0,162	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,066.00000	1,051	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,950.00000	7,939	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,951.00000	5,940	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,050.00000	4,061	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,100.00000	8,089	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,101.00000	6,090	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		17.00000	0,013	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,117.00000	4,102	28.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		66.00000	0,061	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,166.00000	2,150	24.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		355.00000	0,354	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		455.00000	0,443	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		980.00000	0,980	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		80.00000	0,069	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,911.00000	1,921	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,010	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,902.00000	2,913	22.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	22.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,900.00000	3,912	27.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,001	27.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,050.00000	8,039	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,051.00000	6,040	28.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,950.00000	3,961	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,000	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,900.00000	7,889	31.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,901.00000	5,890	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,100.00000	4,111	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		8,000.00000	7,989	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		6,001.00000	5,990	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,000.00000	4,011	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,000	28.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.39810	11.38610		17.54	0.00	0	2,473.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		363.00000	0,363	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,077.00000	1,065	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		411.00000	0,412	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		925.00000	0,914	18.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		386.00000	0,386	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		1,000.00000	0,988	19.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		14.00000	0,004	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,928.00000	7,906	27.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		36.00000	0,030	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,950.00000	5,932	29.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		77.00000	0,072	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,991.00000	3,974	26.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		188.00000	0,185	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,102.00000	2,087	22.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		614.00000	0,616	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		528.00000	0,518	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,229.00000	1,227	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		143.00000	0,129	15.96	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,118.00000	2,121	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		32.00000	0,023	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,096.00000	3,107	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,009	20.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,089.00000	4,100	23.89	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	7.30	Put		3.00000	0,002	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		12.00000	0,003	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,226.00000	8,205	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		31.00000	0,024	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,245.00000	6,226	29.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		68.00000	0,063	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,282.00000	4,265	27.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		161.00000	0,158	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,375.00000	2,360	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		499.00000	0,501	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		713.00000	0,703	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,009.00000	1,007	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		223.00000	0,209	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,836.00000	1,836	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		50.00000	0,038	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,800.00000	2,810	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		14.00000	0,012	19.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,791.00000	3,802	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,004	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		11.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,325.00000	8,304	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		30.00000	0,022	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,344.00000	6,324	29.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		65.00000	0,060	27.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,379.00000	4,362	27.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		153.00000	0,150	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,467.00000	2,452	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		467.00000	0,469	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		781.00000	0,771	18.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		943.00000	0,942	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		257.00000	0,244	16.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,745.00000	1,744	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		59.00000	0,046	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,702.00000	2,711	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		16.00000	0,013	19.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,691.00000	3,702	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,004	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		14.00000	0,003	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,978.00000	7,955	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		35.00000	0,030	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,999.00000	5,982	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		76.00000	0,071	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,040.00000	4,023	27.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		183.00000	0,181	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,147.00000	2,133	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		592.00000	0,594	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		556.00000	0,546	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,189.00000	1,187	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		153.00000	0,139	15.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,069.00000	2,072	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		33.00000	0,024	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,047.00000	3,057	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		11.00000	0,009	20.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,039.00000	4,051	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		14.00000	0,003	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,028.00000	8,005	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		34.00000	0,029	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,048.00000	6,031	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		74.00000	0,070	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,088.00000	4,072	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		179.00000	0,176	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,193.00000	2,178	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		570.00000	0,573	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		584.00000	0,575	17.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,149.00000	1,148	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		163.00000	0,150	15.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,021.00000	2,023	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		35.00000	0,025	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		2,997.00000	3,008	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,010	20.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		3,990.00000	4,001	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,003	23.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		13.00000	0,003	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,177.00000	8,155	27.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		32.00000	0,025	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,196.00000	6,177	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		69.00000	0,065	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,233.00000	4,217	27.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		165.00000	0,162	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,329.00000	2,314	23.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		516.00000	0,518	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		680.00000	0,670	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,043.00000	1,041	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		207.00000	0,193	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,882.00000	1,882	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		46.00000	0,034	16.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,849.00000	2,859	19.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,011	19.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,840.00000	3,852	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		13.00000	0,003	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,077.00000	8,055	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		34.00000	0,028	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,098.00000	6,080	30.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		73.00000	0,068	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,137.00000	4,120	27.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		174.00000	0,171	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,238.00000	2,223	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		551.00000	0,554	17.68	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	11.45	Put		615.00000	0,606	17.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,113.00000	1,112	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		177.00000	0,164	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,975.00000	1,976	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		39.00000	0,028	16.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,948.00000	2,958	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		12.00000	0,010	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,940.00000	3,951	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,003	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		13.00000	0,003	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,127.00000	8,105	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		33.00000	0,026	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,147.00000	6,128	29.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		71.00000	0,066	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,185.00000	4,168	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		170.00000	0,167	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,284.00000	2,269	23.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		533.00000	0,536	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		647.00000	0,638	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,078.00000	1,076	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		192.00000	0,178	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,928.00000	1,929	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		42.00000	0,031	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,899.00000	2,909	19.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		13.00000	0,011	19.95	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	7.50	Call		3,890.00000	3,902	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,004	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		10.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,474.00000	8,454	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		28.00000	0,019	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,492.00000	6,471	29.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		61.00000	0,056	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,525.00000	4,508	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		142.00000	0,139	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,606.00000	2,591	23.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		424.00000	0,425	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		888.00000	0,877	18.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		851.00000	0,850	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		315.00000	0,302	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,610.00000	1,609	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		74.00000	0,061	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,555.00000	2,563	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		19.00000	0,015	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,542.00000	3,553	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,005	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		11.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,425.00000	8,404	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		28.00000	0,020	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,442.00000	6,422	29.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		62.00000	0,057	27.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,476.00000	4,459	27.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		146.00000	0,142	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,560.00000	2,544	23.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		438.00000	0,439	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		852.00000	0,841	18.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		881.00000	0,880	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		295.00000	0,282	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,655.00000	1,654	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		69.00000	0,056	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,604.00000	2,612	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		18.00000	0,014	18.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,592.00000	3,603	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,005	22.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		10.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,524.00000	8,504	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		27.00000	0,018	29.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,541.00000	6,520	29.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		60.00000	0,055	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,574.00000	4,557	27.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		139.00000	0,135	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,653.00000	2,637	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		821.00000	0,821	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		335.00000	0,323	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,566.00000	1,565	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		80.00000	0,067	16.08	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	8.90	Call		2,506.00000	2,514	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	0,016	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,493.00000	3,504	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		7.00000	0,006	22.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		10.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,574.00000	8,554	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		26.00000	0,017	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,590.00000	6,569	29.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		59.00000	0,053	27.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,623.00000	4,605	27.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		135.00000	0,132	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,699.00000	2,684	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		398.00000	0,399	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		962.00000	0,951	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		793.00000	0,792	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		357.00000	0,344	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,523.00000	1,521	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		87.00000	0,073	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,457.00000	2,464	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		21.00000	0,016	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,443.00000	3,454	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,006	21.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		11.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,375.00000	8,354	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		29.00000	0,021	29.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,393.00000	6,373	29.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		64.00000	0,059	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,428.00000	4,411	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		149.00000	0,146	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,513.00000	2,498	23.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		453.00000	0,454	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		817.00000	0,806	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		912.00000	0,910	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		276.00000	0,262	16.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,699.00000	1,699	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		63.00000	0,051	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,653.00000	2,662	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		17.00000	0,014	18.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,642.00000	3,653	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		6.00000	0,005	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,624.00000	8,604	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		26.00000	0,016	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,640.00000	6,618	29.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		57.00000	0,052	28.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,671.00000	4,654	28.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		132.00000	0,128	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,746.00000	2,730	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		765.00000	0,765	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		379.00000	0,367	16.90	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	14/06/2010	Foreign Exchange Future	10.00	Call		1,479.00000	1,477	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		93.00000	0,079	16.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,409.00000	2,415	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		23.00000	0,017	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,393.00000	3,404	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,006	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,002	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,773.00000	8,754	27.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		24.00000	0,014	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,788.00000	6,766	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		54.00000	0,049	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,818.00000	4,801	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		123.00000	0,119	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,887.00000	2,871	24.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		352.00000	0,352	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,116.00000	1,104	19.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		686.00000	0,687	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		450.00000	0,439	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,352.00000	1,350	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		116.00000	0,102	16.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,263.00000	2,268	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		27.00000	0,020	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,245.00000	3,255	21.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		9.00000	0,007	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.75990	11.75140		17.85	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	20.20	Call		78.00000	0,068	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,527.00000	8,508	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		126.00000	0,116	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,575.00000	6,556	28.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		198.00000	0,187	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,647.00000	4,627	25.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		347.00000	0,337	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,796.00000	2,777	22.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		711.00000	0,710	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,160.00000	1,150	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,101.00000	1,106	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		550.00000	0,546	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,754.00000	1,755	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		203.00000	0,195	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,616.00000	2,620	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		65.00000	0,060	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,576.00000	3,582	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		25.00000	0,022	19.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		757.00000	0,757	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,056.00000	1,047	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		77.00000	0,067	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,576.00000	8,557	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		125.00000	0,114	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,624.00000	6,604	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		196.00000	0,185	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,695.00000	4,675	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		341.00000	0,332	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,840.00000	2,822	22.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		697.00000	0,696	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,196.00000	1,186	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,076.00000	1,081	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		575.00000	0,571	17.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,715.00000	1,716	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		214.00000	0,206	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,570.00000	2,574	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		69.00000	0,064	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,527.00000	3,533	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		26.00000	0,023	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		59.00000	0,051	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,258.00000	9,241	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		108.00000	0,098	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,307.00000	7,288	29.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		166.00000	0,155	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,365.00000	5,345	26.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		276.00000	0,266	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,475.00000	3,456	23.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		531.00000	0,526	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,730.00000	1,716	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		789.00000	0,790	18.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		988.00000	0,980	18.52	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	13/12/2010	Foreign Exchange Future	10.95	Call		1,233.00000	1,241	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		432.00000	0,431	16.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,955.00000	1,957	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		154.00000	0,147	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,848.00000	2,855	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		47.00000	0,045	17.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		62.00000	0,053	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,161.00000	9,143	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		110.00000	0,100	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,209.00000	7,190	29.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		169.00000	0,159	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,268.00000	5,249	26.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		284.00000	0,274	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,383.00000	3,364	23.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		551.00000	0,547	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,650.00000	1,637	20.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		823.00000	0,825	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		922.00000	0,915	18.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,291.00000	1,299	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		390.00000	0,389	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,038.00000	2,041	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		137.00000	0,131	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,943.00000	2,949	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		42.00000	0,039	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		84.00000	0,073	30.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,333.00000	8,313	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		132.00000	0,121	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,381.00000	6,361	28.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		209.00000	0,198	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,458.00000	4,438	25.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		371.00000	0,361	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,620.00000	2,601	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		773.00000	0,773	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		1,022.00000	1,013	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,206.00000	1,213	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		455.00000	0,453	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,914.00000	1,916	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		163.00000	0,156	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,801.00000	2,807	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		50.00000	0,047	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,772.00000	3,779	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		21.00000	0,019	19.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		81.00000	0,071	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,430.00000	8,411	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		129.00000	0,118	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,478.00000	6,458	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		204.00000	0,192	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,553.00000	4,532	25.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		359.00000	0,349	22.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,708.00000	2,689	22.48	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	12.10	Call		741.00000	0,741	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,090.00000	1,081	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,152.00000	1,158	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		501.00000	0,498	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,834.00000	1,835	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		183.00000	0,175	16.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,708.00000	2,714	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		57.00000	0,054	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,674.00000	3,681	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		23.00000	0,021	19.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		73.00000	0,063	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,722.00000	8,703	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		121.00000	0,110	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,770.00000	6,750	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		189.00000	0,178	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,838.00000	4,818	26.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		326.00000	0,316	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,975.00000	2,956	22.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		656.00000	0,654	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,305.00000	1,294	19.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,006.00000	1,009	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		655.00000	0,649	17.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,601.00000	1,601	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		250.00000	0,241	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,433.00000	2,436	16.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		82.00000	0,076	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,379.00000	3,385	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		28.00000	0,025	18.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		69.00000	0,059	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,868.00000	8,849	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		117.00000	0,107	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,916.00000	6,897	28.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		182.00000	0,171	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,981.00000	4,961	26.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		311.00000	0,301	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,110.00000	3,091	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		618.00000	0,615	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,417.00000	1,405	19.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		940.00000	0,941	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		739.00000	0,731	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,491.00000	1,490	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		290.00000	0,280	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,299.00000	2,300	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		98.00000	0,090	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,233.00000	3,237	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		32.00000	0,027	17.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		89.00000	0,078	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,188.00000	8,168	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		137.00000	0,126	28.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,236.00000	6,216	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		217.00000	0,206	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,316.00000	4,296	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		390.00000	0,381	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,489.00000	2,471	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,920.00000	3,928	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		19.00000	0,018	20.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		87.00000	0,076	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,236.00000	8,216	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		135.00000	0,124	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,284.00000	6,264	28.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		215.00000	0,203	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,364.00000	4,343	25.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		383.00000	0,374	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,532.00000	2,514	22.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		806.00000	0,807	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		955.00000	0,947	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,262.00000	1,270	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		411.00000	0,410	16.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		1,997.00000	1,999	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		146.00000	0,139	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,895.00000	2,902	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	0,042	17.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,871.00000	3,878	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		20.00000	0,018	20.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		86.00000	0,075	30.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,285.00000	8,265	30.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		133.00000	0,123	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,332.00000	6,313	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		212.00000	0,201	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,411.00000	4,391	25.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		377.00000	0,367	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,576.00000	2,557	22.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,822.00000	3,829	19.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		21.00000	0,019	19.94	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.82800	253.92800			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			332.83600	323.93700			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.39200	300.97300			1,210,579,760.00	403	998.00
ALBI	On	06/05/2010	Index Future			305.89500	306.48700			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			310.96300	311.85400			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.77910	6.78850			0.00	0	11,976.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		8,062.00000	8,071	65.47	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	55.77	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		4,062.00000	4,071	55.77	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	41.22	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		2,062.00000	2,071	41.22	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		939.00000	0,929	27.78	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,000	27.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		1,939.00000	1,929	23.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		1.00000	0,000	23.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		3,939.00000	3,929	24.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		1.00000	0,000	24.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		8,012.00000	8,021	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		6,012.00000	6,021	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	55.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		4,012.00000	4,021	55.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	40.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		2,012.00000	2,021	40.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		989.00000	0,979	28.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,000	28.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		1,989.00000	1,979	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		2,989.00000	2,979	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		3,989.00000	3,979	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,112.00000	8,121	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	60.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,112.00000	6,121	60.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	55.88	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 14/12/2009 Foreign Exchange Future	10.90	Put		4,112.00000	4,121	55.88	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.90	Call		0.00000	0,000	41.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.90	Put		2,112.00000	2,121	41.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.90	Call		1,889.00000	1,879	23.71	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.90	Put		1.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.90	Call		2,889.00000	2,879	23.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.90	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.90	Call		3,889.00000	3,879	24.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.90	Put		1.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.75	Call		0.00000	0,000	65.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.75	Put		7,962.00000	7,971	65.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.75	Call		0.00000	0,000	59.77	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.75	Put		5,962.00000	5,971	59.77	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.75	Call		0.00000	0,000	55.30	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.75	Put		3,962.00000	3,971	55.30	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.75	Call		0.00000	0,000	40.21	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.75	Put		1,962.00000	1,971	40.21	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Call		1,039.00000	1,029	28.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Put		1.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Call		2,039.00000	2,029	23.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Call		3,039.00000	3,029	23.26	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Put		1.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Call		4,039.00000	4,029	24.68	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Put		1.00000	0,000	24.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	65.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,912.00000	7,921	65.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	59.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,912.00000	5,921	59.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	54.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,912.00000	3,921	54.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	39.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,912.00000	1,921	39.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,089.00000	1,079	27.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		1.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,089.00000	2,079	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,089.00000	3,079	23.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		1.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,089.00000	4,079	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	64.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,612.00000	7,621	64.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	59.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,612.00000	5,621	59.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	52.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,612.00000	3,621	52.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	35.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,612.00000	1,621	35.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,389.00000	1,379	26.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		1.00000	0,000	26.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,389.00000	2,379	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,389.00000	3,379	23.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		1.00000	0,000	23.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,389.00000	4,379	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	65.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,862.00000	7,871	65.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	59.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,862.00000	5,871	59.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	54.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,862.00000	3,871	54.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	38.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,862.00000	1,871	38.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,139.00000	1,129	27.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		1.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,139.00000	2,129	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,139.00000	3,129	23.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		1.00000	0,000	23.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,139.00000	4,129	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	64.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,812.00000	7,821	64.91	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	10.60	Call		0.00000	0,000	54.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,812.00000	3,821	54.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	38.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,812.00000	1,821	38.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,189.00000	1,179	27.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		1.00000	0,000	27.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,189.00000	2,179	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,189.00000	4,179	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	64.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,762.00000	7,771	64.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	53.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,762.00000	3,771	53.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	37.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,762.00000	1,771	37.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,239.00000	1,229	27.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		1.00000	0,000	27.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,239.00000	2,229	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,239.00000	4,229	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	64.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,712.00000	7,721	64.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	59.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,712.00000	5,721	59.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	53.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,712.00000	3,721	53.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	37.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,712.00000	1,721	37.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,289.00000	1,279	26.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		1.00000	0,000	26.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,289.00000	2,279	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,289.00000	3,279	23.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		1.00000	0,000	23.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,289.00000	4,279	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	64.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,662.00000	7,671	64.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	59.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,662.00000	5,671	59.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	53.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,662.00000	3,671	53.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,662.00000	1,671	36.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,339.00000	1,329	26.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		1.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,339.00000	2,329	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		1.00000	0,000	23.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,339.00000	3,329	23.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		1.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,339.00000	4,329	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	64.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,562.00000	7,571	64.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	58.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,562.00000	5,571	58.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	52.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,562.00000	3,571	52.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,439.00000	2,429	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,439.00000	3,429	23.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		1.00000	0,000	23.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		839.00000	0,829	26.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		1.00000	0,000	26.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		739.00000	0,729	25.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		1.00000	0,000	25.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		639.00000	0,629	23.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		1.00000	0,000	23.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		789.00000	0,779	25.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		1.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		889.00000	0,879	27.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		1.00000	0,000	27.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		589.00000	0,579	23.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		1.00000	0,000	23.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		689.00000	0,679	24.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		1.00000	0,000	24.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	59.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,762.00000	5,771	59.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	56.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,262.00000	4,271	56.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	46.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,762.00000	2,771	46.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		0.00000	0,000	31.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,262.00000	1,271	31.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,739.00000	1,729	24.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		1.00000	0,000	24.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,239.00000	3,229	23.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		1.00000	0,000	23.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,739.00000	4,729	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,239.00000	6,229	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	59.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,812.00000	5,821	59.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	56.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,312.00000	4,321	56.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	46.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,812.00000	2,821	46.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		0.00000	0,000	31.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,312.00000	1,321	31.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,689.00000	1,679	24.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		1.00000	0,000	24.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,189.00000	3,179	23.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		1.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,689.00000	4,679	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,189.00000	6,179	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	60.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		6,062.00000	6,071	60.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	56.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,562.00000	4,571	56.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	48.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		3,062.00000	3,071	48.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	35.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,562.00000	1,571	35.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,439.00000	1,429	26.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		1.00000	0,000	26.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		2,939.00000	2,929	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,439.00000	4,429	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		5,939.00000	5,929	24.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		1.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		539.00000	0,529	22.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		1.00000	0,000	22.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		2.00000	0,001	21.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		464.00000	0,472	21.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		4.00000	0,002	19.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		366.00000	0,373	19.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		9.00000	0,005	18.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		271.00000	0,276	18.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		20.00000	0,012	17.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		182.00000	0,183	17.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		41.00000	0,031	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		103.00000	0,102	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		88.00000	0,075	15.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		50.00000	0,046	15.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		249.00000	0,236	18.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		11.00000	0,007	18.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		343.00000	0,332	19.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		5.00000	0,003	19.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		440.00000	0,430	21.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		2.00000	0,001	21.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		490.00000	0,480	21.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		2.00000	0,001	21.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		391.00000	0,381	20.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		3.00000	0,002	20.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		1.00000	0,000	21.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		513.00000	0,521	21.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		3.00000	0,001	20.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		415.00000	0,422	20.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		6.00000	0,003	19.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		318.00000	0,324	19.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		13.00000	0,008	17.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		225.00000	0,229	17.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		29.00000	0,020	16.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		141.00000	0,141	16.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		59.00000	0,047	15.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		71.00000	0,068	15.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		123.00000	0,109	16.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		35.00000	0,030	16.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		204.00000	0,191	17.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		16.00000	0,012	17.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		295.00000	0,283	19.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		7.00000	0,004	19.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		162.00000	0,148	17.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		24.00000	0,019	17.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,262.00000	8,271	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	60.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,262.00000	6,271	60.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	42.70	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	14/12/2009	Foreign Exchange Future	9.05	Put		2,262.00000	2,271	42.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,739.00000	2,729	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,739.00000	3,729	24.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		1.00000	0,000	24.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,212.00000	8,221	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	60.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,212.00000	6,221	60.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	56.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,212.00000	4,221	56.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	42.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,212.00000	2,221	42.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,789.00000	1,779	24.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		1.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,789.00000	2,779	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,789.00000	3,779	24.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		1.00000	0,000	24.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,312.00000	8,321	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	60.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,312.00000	6,321	60.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	43.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,312.00000	2,321	43.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,689.00000	2,679	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,689.00000	3,679	24.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		1.00000	0,000	24.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,162.00000	8,171	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	60.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,162.00000	6,171	60.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	55.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,162.00000	4,171	55.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	41.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,162.00000	2,171	41.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,839.00000	1,829	23.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		1.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,839.00000	2,829	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,839.00000	3,829	24.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		1.00000	0,000	24.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,412.00000	8,421	65.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	60.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,412.00000	6,421	60.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	56.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,412.00000	4,421	56.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	43.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,412.00000	2,421	43.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,589.00000	1,579	25.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		1.00000	0,000	25.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,589.00000	2,579	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		1.00000	0,000	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,589.00000	3,579	24.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		1.00000	0,000	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.83600	6.84600		16.23	0.00	0	8,583.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,954.00000	7,964	41.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	35.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,954.00000	5,964	35.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,955.00000	3,964	29.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		12.00000	0,011	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,966.00000	1,975	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,054.00000	1,043	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		8.00000	0,007	17.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,047.00000	2,037	24.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	24.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,046.00000	3,036	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,046.00000	4,036	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	42.12	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	14.90	Put		8,054.00000	8,064	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,054.00000	6,064	35.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,054.00000	4,064	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		11.00000	0,010	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,065.00000	2,074	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		957.00000	0,946	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		11.00000	0,010	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,947.00000	1,937	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	24.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,946.00000	2,936	27.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,946.00000	3,936	33.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	33.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,104.00000	8,114	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,104.00000	6,114	36.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	29.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,104.00000	4,114	29.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		10.00000	0,009	25.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,114.00000	2,123	25.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		910.00000	0,899	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		14.00000	0,013	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,897.00000	1,887	23.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	23.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,896.00000	2,886	27.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,896.00000	3,886	33.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	33.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		8,004.00000	8,014	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		6,004.00000	6,014	35.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		0.00000	0,000	29.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		4,004.00000	4,014	29.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		12.00000	0,011	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,016.00000	2,025	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,005.00000	0,994	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		9.00000	0,008	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		1,997.00000	1,987	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		2,996.00000	2,986	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		3,996.00000	3,986	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,904.00000	7,914	41.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	35.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,904.00000	5,914	35.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,905.00000	3,915	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		13.00000	0,012	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,917.00000	1,926	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,103.00000	1,092	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		7.00000	0,006	17.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,097.00000	2,087	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	24.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,096.00000	3,086	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,096.00000	4,086	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,604.00000	7,614	40.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	34.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,604.00000	5,614	34.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	28.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,605.00000	3,615	28.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		18.00000	0,017	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,622.00000	1,631	23.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,399.00000	1,389	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	19.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,396.00000	2,386	25.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	25.86	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	3.45	Call		3,396.00000	3,386	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,396.00000	4,386	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,804.00000	7,814	41.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,804.00000	5,814	35.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	29.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,805.00000	3,815	29.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		14.00000	0,013	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,818.00000	1,827	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,202.00000	1,191	18.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		6.00000	0,005	18.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,196.00000	2,186	25.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	25.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,196.00000	3,186	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,196.00000	4,186	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	41.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,854.00000	7,864	41.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,854.00000	5,864	35.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	29.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,855.00000	3,865	29.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		14.00000	0,012	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,868.00000	1,876	25.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,152.00000	1,142	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,006	17.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,146.00000	2,136	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,146.00000	3,136	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,146.00000	4,136	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,754.00000	7,764	41.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,754.00000	5,764	34.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,755.00000	3,765	28.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		15.00000	0,014	24.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,769.00000	1,778	24.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,251.00000	1,240	18.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		5.00000	0,004	18.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,246.00000	2,236	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,246.00000	3,236	29.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	29.42	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	2.60	Call		4,246.00000	4,236	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,704.00000	7,714	41.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,704.00000	5,714	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,705.00000	3,715	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		16.00000	0,015	24.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,720.00000	1,729	24.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,300.00000	1,290	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,296.00000	2,286	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,296.00000	3,286	29.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	29.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,296.00000	4,286	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,654.00000	7,664	40.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	34.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,654.00000	5,664	34.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,655.00000	3,665	28.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		17.00000	0,016	24.12	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	8.50	Put		1,671.00000	1,680	24.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,350.00000	1,339	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		4.00000	0,003	19.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,346.00000	2,336	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,346.00000	3,336	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,346.00000	4,336	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,554.00000	7,564	40.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,554.00000	5,564	34.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,555.00000	3,565	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		19.00000	0,018	23.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,573.00000	1,582	23.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,449.00000	1,439	20.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,003	20.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,446.00000	2,436	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,446.00000	3,436	30.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	30.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,446.00000	4,436	33.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	33.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Call		772.00000	0,760	16.68	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.10	Put		26.00000	0,024	16.68	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Call		863.00000	0,852	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.00	Put		17.00000	0,016	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Call		817.00000	0,806	16.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.05	Put		21.00000	0,020	16.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Call		191.00000	0,185	16.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.95	Put		295.00000	0,299	16.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Call		228.00000	0,223	16.23	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.85	Put		232.00000	0,237	16.23	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Call		281.00000	0,274	16.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.75	Put		185.00000	0,188	16.29	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Call		407.00000	0,398	16.41	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.55	Put		111.00000	0,112	16.41	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Call		479.00000	0,470	16.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.45	Put		83.00000	0,084	16.47	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		557.00000	0,547	16.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		61.00000	0,061	16.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		640.00000	0,629	16.59	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		44.00000	0,043	16.59	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		727.00000	0,716	16.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		31.00000	0,030	16.65	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		683.00000	0,672	16.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		37.00000	0,036	16.62	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		145.00000	0,141	17.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		399.00000	0,405	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		174.00000	0,169	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		328.00000	0,333	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		209.00000	0,203	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		263.00000	0,267	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		254.00000	0,248	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		208.00000	0,212	16.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		310.00000	0,303	16.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		164.00000	0,167	16.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		373.00000	0,365	16.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		127.00000	0,129	16.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		443.00000	0,433	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		97.00000	0,097	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		518.00000	0,508	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		72.00000	0,072	16.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		598.00000	0,587	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		52.00000	0,051	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		341.00000	0,333	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		145.00000	0,147	16.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,254.00000	8,264	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,254.00000	6,264	36.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,254.00000	4,264	30.15	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	9.10	Call		8.00000	0,007	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,262.00000	2,271	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,748.00000	1,737	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,001	22.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,746.00000	2,736	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,746.00000	3,736	32.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	32.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,204.00000	8,214	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,204.00000	6,214	36.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,204.00000	4,214	30.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		8.00000	0,007	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,212.00000	2,221	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		159.00000	0,154	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		363.00000	0,368	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,797.00000	1,787	22.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	22.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,796.00000	2,786	27.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,796.00000	3,786	32.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	32.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	42.12	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	15.00	Put		8,154.00000	8,164	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,154.00000	6,164	36.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,154.00000	4,164	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		9.00000	0,008	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,163.00000	2,172	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,847.00000	1,837	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,846.00000	2,836	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,846.00000	3,836	32.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	32.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,304.00000	8,314	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,304.00000	6,314	36.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	30.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,304.00000	4,314	30.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		7.00000	0,006	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,311.00000	2,320	26.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		133.00000	0,128	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		437.00000	0,442	17.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,698.00000	1,688	22.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	22.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,696.00000	2,686	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,696.00000	3,686	32.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,404.00000	8,414	42.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,404.00000	6,414	36.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,404.00000	4,414	30.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		6.00000	0,005	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,410.00000	2,419	26.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		111.00000	0,107	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		515.00000	0,521	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,598.00000	1,588	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	21.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,596.00000	2,586	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,596.00000	3,586	31.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	31.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.88310	6.89170		16.62	0.00	0	345.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,708.00000	7,717	32.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,709.00000	5,718	28.84	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	10.60	Call		5.00000	0,005	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.60	Put		3,713.00000	3,722	25.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Call		56.00000	0,055	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.60	Put		1,764.00000	1,772	23.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Call		478.00000	0,473	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.60	Put		186.00000	0,190	16.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Call		1,305.00000	1,296	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.60	Put		13.00000	0,013	16.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Call		2,294.00000	2,285	23.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.60	Put		2.00000	0,002	23.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Call		3,292.00000	3,283	28.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.60	Put		0.00000	0,000	28.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Call		4,292.00000	4,283	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.60	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Call		0.00000	0,000	31.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.55	Put		7,658.00000	7,667	31.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Call		1.00000	0,001	28.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.55	Put		5,659.00000	5,668	28.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Call		5.00000	0,005	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.55	Put		3,663.00000	3,672	25.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Call		58.00000	0,057	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.55	Put		1,716.00000	1,724	23.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Call		509.00000	0,503	16.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.55	Put		167.00000	0,170	16.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.55	Call		1,354.00000	1,345	17.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,012	17.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,344.00000	2,335	23.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	23.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,342.00000	3,333	28.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,342.00000	4,333	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,608.00000	7,617	31.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,609.00000	5,618	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		5.00000	0,005	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,613.00000	3,622	25.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		60.00000	0,060	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,668.00000	1,677	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		540.00000	0,535	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		148.00000	0,152	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,403.00000	1,394	17.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,011	17.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,394.00000	2,385	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	23.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,392.00000	3,383	28.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,392.00000	4,383	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		422.00000	0,417	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		230.00000	0,234	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	32.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,958.00000	7,967	32.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		1.00000	0,001	29.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,959.00000	5,968	29.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		3.00000	0,003	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,961.00000	3,970	25.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		46.00000	0,046	24.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		2,004.00000	2,013	24.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		346.00000	0,343	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		304.00000	0,310	16.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,062.00000	1,054	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		20.00000	0,021	15.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,046.00000	2,037	21.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		4.00000	0,004	21.55	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,042.00000	3,034	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,001	27.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,042.00000	4,033	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	32.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,858.00000	7,867	32.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,859.00000	5,868	29.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		4.00000	0,004	25.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,862.00000	3,871	25.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		50.00000	0,049	23.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,908.00000	1,916	23.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		395.00000	0,391	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		253.00000	0,258	16.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,159.00000	1,151	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		17.00000	0,018	15.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,145.00000	2,136	22.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	22.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,142.00000	3,133	27.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,142.00000	4,133	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,008.00000	8,017	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,009.00000	6,018	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		3.00000	0,003	25.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,011.00000	4,020	25.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		45.00000	0,044	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,053.00000	2,061	24.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		324.00000	0,320	16.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		332.00000	0,337	16.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,014.00000	1,006	14.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		22.00000	0,023	14.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		1,996.00000	1,987	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		2,992.00000	2,984	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	27.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		3,992.00000	3,983	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,908.00000	7,917	32.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	29.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,909.00000	5,918	29.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		4.00000	0,004	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,912.00000	3,921	25.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		48.00000	0,047	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,956.00000	1,964	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		370.00000	0,366	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		278.00000	0,283	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,111.00000	1,102	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,019	15.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,095.00000	2,086	21.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	21.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,092.00000	3,084	27.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	27.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,092.00000	4,083	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,758.00000	7,767	32.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,759.00000	5,768	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		4.00000	0,004	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,762.00000	3,771	25.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		54.00000	0,053	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,812.00000	1,820	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		449.00000	0,444	16.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		207.00000	0,211	16.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,256.00000	1,248	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,015	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,244.00000	2,236	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,003	22.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,242.00000	3,233	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,242.00000	4,233	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,258.00000	8,267	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	29.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,259.00000	6,268	29.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	0,003	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,261.00000	4,270	26.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		32.00000	0,032	24.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,290.00000	2,299	24.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		239.00000	0,237	17.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		497.00000	0,504	17.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		798.00000	0,790	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		56.00000	0,057	15.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,748.00000	1,739	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		6.00000	0,006	19.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,743.00000	2,734	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,001	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,742.00000	3,733	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,208.00000	8,217	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		1.00000	0,001	29.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,209.00000	6,218	29.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		3.00000	0,003	25.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,211.00000	4,220	25.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		34.00000	0,034	24.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,242.00000	2,251	24.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		254.00000	0,251	17.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		462.00000	0,468	17.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		839.00000	0,831	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		47.00000	0,048	15.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,798.00000	1,789	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		6.00000	0,006	19.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,793.00000	2,784	26.24	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	26.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,792.00000	3,783	29.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	29.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,108.00000	8,117	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		1.00000	0,001	29.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,109.00000	6,118	29.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		3.00000	0,003	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,111.00000	4,120	25.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		39.00000	0,039	24.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,147.00000	2,156	24.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		287.00000	0,284	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		395.00000	0,401	17.01	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		925.00000	0,917	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		33.00000	0,034	15.04	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,897.00000	1,888	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Put		5.00000	0,005	20.60	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Call		2,893.00000	2,884	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.00	Put		1.00000	0,001	26.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Call		3,892.00000	3,883	29.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.00	Put		0.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.95	Put		8,058.00000	8,067	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Call		1.00000	0,001	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.95	Put		6,059.00000	6,068	29.50	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	14/06/2010	Foreign Exchange Future	10.95	Call		3.00000	0,003	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,061.00000	4,070	25.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		42.00000	0,041	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,100.00000	2,108	24.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		304.00000	0,301	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		362.00000	0,368	16.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		969.00000	0,961	14.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		27.00000	0,028	14.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,946.00000	1,938	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,005	20.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,942.00000	2,934	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	27.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,942.00000	3,933	29.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,308.00000	8,317	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	29.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,309.00000	6,318	29.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		2.00000	0,002	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,310.00000	4,319	26.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		30.00000	0,030	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,338.00000	2,347	24.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		225.00000	0,223	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		533.00000	0,540	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		758.00000	0,750	15.39	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	6.20	Put		66.00000	0,067	15.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,699.00000	1,690	19.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		7.00000	0,007	19.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,693.00000	2,684	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		1.00000	0,001	25.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,692.00000	3,683	28.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	28.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,158.00000	8,167	32.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		1.00000	0,001	29.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,159.00000	6,168	29.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		3.00000	0,003	25.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,161.00000	4,170	25.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		37.00000	0,036	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,195.00000	2,203	24.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		270.00000	0,267	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		428.00000	0,434	17.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		882.00000	0,874	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		40.00000	0,041	15.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		1,847.00000	1,838	20.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		5.00000	0,005	20.28	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		2,843.00000	2,834	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,001	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		3,842.00000	3,833	29.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	29.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,358.00000	8,367	32.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,359.00000	6,368	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,360.00000	4,369	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		28.00000	0,028	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,386.00000	2,395	24.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		212.00000	0,210	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		570.00000	0,577	17.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		718.00000	0,711	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		76.00000	0,078	15.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,649.00000	1,640	19.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,007	19.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,643.00000	2,634	25.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,642.00000	3,633	28.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	28.72	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.72100	130.90400			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.11500	133.30200			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.08500	302.67200		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		20,669.00000	1,764	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		33,949.00000	3,679	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			307.61900	308.21700		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	06/05/2010	GOVI	309.80	Call		46,745.00000	4,350	6.80	0.00	0	0.00
GOVI	On	06/05/2010	GOVI	309.80	Put		62,575.00000	6,531	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			313.35100	313.96000		6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call		59,525.00000	5,628	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		75,925.00000	7,877	6.57	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010	Index Future			361.86600	362.83200			0.00	0	425.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009	Jibar Tradeable Future			7.23500	7.22000			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	20/01/2010	Jibar Tradeable Future			7.19800	7.15900			0.00	0	0.00
JIBAR FOn	17/02/2010	Jibar Tradeable Future			7.12400	7.10600			0.00	0	0.00
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.10900	7.10700			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.11100	7.09100			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.12200	7.10200			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.13100	7.13400			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.31800	7.31900			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.55100	7.55600			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.90900	7.91900			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.31500	8.31500			0.00	0	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.69400	8.68800			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 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			290.83500	291.63700			0.00	0	3.00
OTH1	On 06/05/2010	Index Future			296.16200	296.98000			0.00	0	0.00
R155	On 04/02/2010	Bond Future			7.65600	7.60100			0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		0.00000	0,000		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	04/02/2010	Bond Future	7.50	Put		153.00000	0,237		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.47200	8.41000		5.25	0.00	0	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		148.00000	0,106	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,507.00000	3,774	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.54500	8.47900		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,722.00000	1,547	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,622.00000	1,762	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.59000	8.51900		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,648.00000	2,448	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,597.00000	1,721	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.09700	9.05700		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		178.00000	0,135	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,121.00000	8,451	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.14600	9.10500		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,990.00000	2,782	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,965.00000	4,135	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.18200	9.13900		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,911.00000	4,669	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,905.00000	4,055	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.53500	8.47300		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		32.00000	0,021	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,964.00000	4,198	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.60500	8.53900		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	Call		1,274.00000	1,143	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,421.00000	1,538	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.64800	8.57800		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,559.00000	2,390	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,058.00000	1,140	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.12900	9.04800		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		98.00000	0,063	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,693.00000	5,083	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.20400	9.11800		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,653.00000	1,440	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,259.00000	2,485	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.25800	9.16800		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,744.00000	2,494	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,337.00000	2,534	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.12100	9.05000		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		104.00000	0,069	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,170.00000	5,543	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,239.00000	1,023	8.84	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,528.00000	1,719	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		317.00000	0,232	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,556.00000	3,879	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.18800	9.11400		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,819.00000	1,613	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,464.00000	2,673	8.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future			9.23900	9.16200		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,991.00000	2,750	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,508.00000	2,690	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.60700	8.52400		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		21.00000	0,012	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,383.00000	3,640	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.69900	8.60900		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,328.00000	1,168	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		901.00000	1,014	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.76200	8.66500		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,913.00000	1,740	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		964.00000	1,067	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.22900	9.16800		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		84.00000	0,057	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,726.00000	6,058	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.29600	9.23300		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,293.00000	2,087	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,195.00000	2,352	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.34800	9.28200		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,559.00000	3,327	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,333.00000	2,474	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.21500	9.16500		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		226.00000	0,173	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	04/02/2010	Bond Future	8.50	Put		4,423.00000	4,675	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.27400	9.22200		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,401.00000	2,218	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,233.00000	2,362	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.31800	9.26400		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,706.00000	3,502	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,325.00000	2,439	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.81500	8.76500		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		12.00000	0,007	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,425.00000	11,820	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,988.00000	8,592	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		58.00000	0,062	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.84500	8.79400		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,850.00000	1,671	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,260.00000	4,486	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.86500	8.81200		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,520.00000	3,289	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,016.00000	4,204	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.32000	298.90500			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.78400	304.38100			0.00	0	0.00
Total for Derivatives :										1,353,447,967.00	19,165	274,925.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.60500	7.55000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.41000	8.35000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.06000	9.01500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.48000	8.42000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.07000	8.98500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.07000	8.99500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.53500	8.46500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.18000	9.12000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.17000	9.11500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.78500	8.74000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:									1,353,447,967.00	19,165	274,925.00	