



Daily MTM Report

Daily summary for: 24/11/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/12/2009 Foreign Exchange Future			7.51470	7.50320		18.79	75,094,397.10	9,993	310,144.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,847.00000	8,835	55.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	52.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,847.00000	6,835	52.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,397.00000	8,385	55.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,603.00000	3,615	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,597.00000	8,585	55.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	51.94	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,597.00000	6,585	51.94	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		429.00000	0,437	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		26.00000	0,022	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,403.00000	1,415	25.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,403.00000	2,415	25.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,403.00000	3,415	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,347.00000	8,335	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	51.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,347.00000	6,335	51.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,653.00000	3,665	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,497.00000	8,485	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,503.00000	3,515	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,797.00000	8,785	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	52.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,797.00000	6,785	52.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,997.00000	8,985	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	53.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,997.00000	6,985	53.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		137.00000	0,139	18.79	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		134.00000	0,124	18.79	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		1,004.00000	1,015	24.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,000	24.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,003.00000	2,015	27.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,003.00000	3,015	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,947.00000	8,935	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,897.00000	8,885	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	52.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,897.00000	6,885	52.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,697.00000	8,685	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	52.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,697.00000	6,685	52.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,303.00000	1,315	25.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,303.00000	2,315	25.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,303.00000	3,315	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,747.00000	8,735	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	52.35	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	14/12/2009	Foreign Exchange Future	14.25	Put		6,747.00000	6,735	52.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,647.00000	8,635	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	52.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,647.00000	6,635	52.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		386.00000	0,393	20.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		33.00000	0,028	20.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,353.00000	1,365	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,353.00000	2,365	25.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,353.00000	3,365	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,547.00000	8,535	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	46.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,547.00000	4,535	46.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,447.00000	8,435	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	51.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,447.00000	6,435	51.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	52.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,947.00000	6,935	52.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,947.00000	3,935	44.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,553.00000	1,565	26.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,553.00000	2,565	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,553.00000	3,565	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	53.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,047.00000	7,035	53.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		473.00000	0,482	21.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		20.00000	0,017	21.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,453.00000	1,465	26.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,453.00000	3,465	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	54.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,397.00000	7,385	54.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,104.00000	1,115	24.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		1.00000	0,000	24.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,103.00000	2,115	27.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,103.00000	3,115	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	53.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,247.00000	7,235	53.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,253.00000	1,265	25.36	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	6.25	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,253.00000	2,265	26.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	26.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,253.00000	3,265	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	53.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,297.00000	7,285	53.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,203.00000	2,215	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,203.00000	3,215	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	54.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,347.00000	7,335	54.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,154.00000	1,165	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		1.00000	0,000	25.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,153.00000	2,165	26.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,153.00000	3,165	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	54.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,447.00000	7,435	54.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		166.00000	0,168	19.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		113.00000	0,103	19.08	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,054.00000	1,065	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,000	24.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		2,053.00000	2,065	27.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,053.00000	3,065	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	54.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,597.00000	7,585	54.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		905.00000	0,916	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		2.00000	0,001	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,903.00000	1,915	27.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,903.00000	2,915	21.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		855.00000	0,867	23.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,002	23.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,853.00000	1,865	27.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	27.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,853.00000	2,865	21.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	55.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,897.00000	7,885	55.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,603.00000	1,615	26.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,603.00000	2,615	23.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	55.41	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	14/12/2009	Foreign Exchange Future	15.35	Put		7,847.00000	7,835	55.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,653.00000	1,665	26.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,653.00000	2,665	23.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	55.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,747.00000	7,735	55.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		757.00000	0,768	23.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		4.00000	0,003	23.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,753.00000	1,765	27.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,753.00000	2,765	22.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	54.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,647.00000	7,635	54.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	53.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,097.00000	7,085	53.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,703.00000	1,715	26.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		519.00000	0,528	21.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		16.00000	0,013	21.65	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,503.00000	1,515	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,503.00000	2,515	24.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		230.00000	0,234	19.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		77.00000	0,069	19.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	55.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,797.00000	7,785	55.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		48.00000	0,047	20.75	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		345.00000	0,332	20.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,203.00000	1,215	25.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,703.00000	2,715	22.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,203.00000	4,215	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,047.00000	8,035	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		954.00000	0,966	24.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	24.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,453.00000	2,465	24.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,953.00000	3,965	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		709.00000	0,719	22.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		6.00000	0,004	22.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	36.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,747.00000	2,735	36.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		565.00000	0,575	21.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		12.00000	0,010	21.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		660.00000	0,671	22.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		7.00000	0,006	22.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		612.00000	0,623	22.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		9.00000	0,008	22.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		266.00000	0,271	19.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		63.00000	0,056	19.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	40.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,347.00000	3,335	40.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		116.00000	0,118	19.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		163.00000	0,153	19.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		344.00000	0,351	20.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		41.00000	0,036	20.50	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	49.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,547.00000	5,535	49.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,147.00000	5,135	47.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		304.00000	0,310	20.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		51.00000	0,045	20.22	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		196.00000	0,200	19.36	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		93.00000	0,085	19.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	49.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,847.00000	5,835	49.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		57.00000	0,057	20.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		304.00000	0,292	20.43	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	50.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,947.00000	5,935	50.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		40.00000	0,039	21.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		387.00000	0,374	21.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	51.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,547.00000	6,535	51.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4.00000	0,004	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		951.00000	0,939	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		13.00000	0,012	23.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		660.00000	0,647	23.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	51.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,497.00000	6,485	51.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	50.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,147.00000	6,135	50.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,947.00000	4,935	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,297.00000	6,285	51.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	51.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,397.00000	6,385	51.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	50.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,247.00000	6,235	50.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,047.00000	5,035	47.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	45.94	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	11.95	Put		4,447.00000	4,435	45.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	43.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,847.00000	3,835	43.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,247.00000	3,235	39.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,647.00000	2,635	36.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,047.00000	2,035	32.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,001	28.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,448.00000	1,436	28.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		6.00000	0,006	24.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		853.00000	0,841	24.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		23.00000	0,022	22.06	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		520.00000	0,507	22.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		98.00000	0,099	19.44	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		195.00000	0,184	19.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	45.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,347.00000	4,335	45.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,747.00000	3,735	43.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	39.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,147.00000	3,135	39.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,547.00000	2,535	35.41	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	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	31.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,947.00000	1,935	31.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	27.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,348.00000	1,336	27.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		9.00000	0,008	23.70	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		756.00000	0,743	23.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		82.00000	0,083	19.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		229.00000	0,218	19.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		7.00000	0,007	24.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		804.00000	0,792	24.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		69.00000	0,069	20.10	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		266.00000	0,254	20.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,747.00000	5,735	49.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	46.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,647.00000	4,635	46.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	44.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,047.00000	4,035	44.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,447.00000	3,435	41.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,847.00000	2,835	37.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	33.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,247.00000	2,235	33.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	29.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,647.00000	1,635	29.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3.00000	0,003	25.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,050.00000	1,038	25.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		27.00000	0,027	21.74	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		474.00000	0,462	21.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		33.00000	0,032	21.41	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		430.00000	0,417	21.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,347.00000	5,335	48.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	46.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,747.00000	4,735	46.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	45.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,147.00000	4,135	45.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	41.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,547.00000	3,535	41.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,947.00000	2,935	37.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	34.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,347.00000	2,335	34.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,747.00000	1,735	30.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2.00000	0,002	26.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,149.00000	1,137	26.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		19.00000	0,018	22.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		566.00000	0,553	22.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		15.00000	0,015	22.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		612.00000	0,600	22.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		11.00000	0,010	23.37	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		708.00000	0,695	23.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	50.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,047.00000	6,035	50.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	48.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,447.00000	5,435	48.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	47.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,847.00000	4,835	47.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	45.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,247.00000	4,235	45.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,647.00000	3,635	42.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	34.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,447.00000	2,435	34.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	30.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,847.00000	1,835	30.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	26.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,248.00000	1,236	26.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	49.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,897.00000	5,885	49.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,697.00000	4,685	46.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	41.49	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	14/12/2009	Foreign Exchange Future	11.00	Put		3,497.00000	3,485	41.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,297.00000	2,285	33.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	29.92	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,697.00000	1,685	29.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2.00000	0,002	25.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,099.00000	1,087	25.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	50.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,997.00000	5,985	50.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	48.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,397.00000	5,385	48.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	45.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,197.00000	4,185	45.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	38.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,997.00000	2,985	38.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	30.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,797.00000	1,785	30.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2.00000	0,002	26.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,199.00000	1,187	26.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,197.00000	6,185	50.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,997.00000	4,985	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	43.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,797.00000	3,785	43.41	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	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	35.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,597.00000	2,585	35.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	31.89	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,997.00000	1,985	31.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	27.96	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,398.00000	1,386	27.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	50.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,097.00000	6,085	50.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	45.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,297.00000	4,285	45.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,097.00000	3,085	38.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	31.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,897.00000	1,885	31.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	27.30	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,298.00000	1,286	27.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	47.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,097.00000	5,085	47.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	44.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,897.00000	3,885	44.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	36.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,697.00000	2,685	36.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	32.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,097.00000	2,085	32.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	28.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,498.00000	1,486	28.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		5.00000	0,005	24.68	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		902.00000	0,890	24.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	49.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,797.00000	5,785	49.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	46.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,597.00000	4,585	46.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	40.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,397.00000	3,385	40.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,197.00000	2,185	33.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	29.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,597.00000	1,585	29.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3.00000	0,003	25.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,000.00000	0,988	25.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	49.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,597.00000	5,585	49.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,197.00000	5,185	48.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.92	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,797.00000	4,785	46.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,397.00000	4,385	45.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,597.00000	3,585	42.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	39.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,197.00000	3,185	39.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,797.00000	2,785	37.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	34.45	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,397.00000	2,385	34.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	49.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,697.00000	5,685	49.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,297.00000	5,285	48.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,897.00000	4,885	47.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	46.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,497.00000	4,485	46.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	44.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,097.00000	4,085	44.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	42.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,697.00000	3,685	42.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,297.00000	3,285	40.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	37.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,897.00000	2,885	37.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,497.00000	2,485	35.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	48.87	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		5,497.00000	5,485	48.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	38.61	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,047.00000	3,035	38.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	44.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,997.00000	3,985	44.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	55.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,947.00000	7,935	55.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,053.00000	4,065	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,997.00000	7,985	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,003.00000	4,015	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,953.00000	1,965	27.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,953.00000	2,965	20.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,197.00000	8,185	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		806.00000	0,817	23.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		3.00000	0,002	23.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,803.00000	1,815	27.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	27.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,803.00000	2,815	22.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	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	3.70	Call		3,803.00000	3,815	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,097.00000	8,085	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,903.00000	3,915	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,147.00000	8,135	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,147.00000	2,135	32.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,853.00000	3,865	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,247.00000	8,235	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,753.00000	3,765	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,297.00000	8,285	55.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,703.00000	3,715	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,153.00000	4,165	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,103.00000	4,115	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.64870	7.63620		19.50	7,901,107.10	1,033	29,887.00

Contract Details				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	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,864.00000	8,851	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,864.00000	6,851	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,614.00000	8,601	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,614.00000	6,601	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		156.00000	0,157	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		770.00000	0,758	22.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		543.00000	0,551	19.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		157.00000	0,152	19.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,398.00000	1,410	20.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		12.00000	0,011	20.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,388.00000	2,400	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	26.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,386.00000	3,399	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,364.00000	8,351	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		722.00000	0,731	18.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		86.00000	0,082	18.74	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,643.00000	1,655	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		2,637.00000	2,649	27.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,000	27.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,636.00000	3,649	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,414.00000	8,401	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,414.00000	6,401	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,586.00000	3,599	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,514.00000	8,501	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	0,003	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,517.00000	4,504	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		611.00000	0,619	18.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		125.00000	0,120	18.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,496.00000	1,508	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		10.00000	0,009	20.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,486.00000	3,499	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,814.00000	8,801	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,814.00000	6,801	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,014.00000	9,001	36.91	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	14.65	Call		0.00000	0,000	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,014.00000	7,001	34.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		99.00000	0,100	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,113.00000	1,101	23.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,989.00000	2,002	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	23.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,987.00000	2,999	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,964.00000	8,951	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,964.00000	6,951	34.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,914.00000	8,901	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,914.00000	6,901	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,714.00000	8,701	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,714.00000	6,701	34.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,764.00000	8,751	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,764.00000	6,751	34.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	36.91	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	16.30	Put		8,664.00000	8,651	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,664.00000	6,651	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,350.00000	1,361	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		14.00000	0,012	20.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,338.00000	2,350	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,001	25.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,336.00000	3,349	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,564.00000	8,551	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,564.00000	6,551	34.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,464.00000	8,451	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,464.00000	6,451	33.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		2.00000	0,001	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,966.00000	4,952	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,536.00000	3,549	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		165.00000	0,167	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		729.00000	0,718	21.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		577.00000	0,584	18.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		141.00000	0,135	18.98	0.00	0	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		1,447.00000	1,459	20.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		11.00000	0,010	20.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,437.00000	2,450	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	26.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,436.00000	3,449	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		138.00000	0,140	22.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		852.00000	0,841	22.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		481.00000	0,487	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		195.00000	0,188	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,301.00000	1,313	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		15.00000	0,014	19.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,288.00000	2,300	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,001	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,286.00000	3,299	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,062.00000	1,073	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		26.00000	0,024	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,039.00000	2,051	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,002	23.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,037.00000	3,049	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		423.00000	0,429	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		237.00000	0,230	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,205.00000	1,216	19.38	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	6.45	Put		19.00000	0,017	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,188.00000	2,201	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,186.00000	3,199	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		131.00000	0,132	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		895.00000	0,883	22.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		451.00000	0,458	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		215.00000	0,209	19.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,238.00000	2,250	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,001	25.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,236.00000	3,249	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,157.00000	1,168	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		21.00000	0,019	19.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,138.00000	2,151	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,136.00000	3,149	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,415.00000	5,402	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,109.00000	1,121	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		23.00000	0,022	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,089.00000	2,101	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,002	24.20	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	4.55	Call		3,086.00000	3,099	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	0,003	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,567.00000	4,554	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		94.00000	0,095	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,158.00000	1,146	24.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		303.00000	0,308	19.71	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		367.00000	0,359	19.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		971.00000	0,981	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		35.00000	0,032	18.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,940.00000	1,952	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,003	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,937.00000	2,949	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	29.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		285.00000	0,289	19.93	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		399.00000	0,390	19.93	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		927.00000	0,937	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		41.00000	0,038	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,890.00000	1,902	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,003	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,887.00000	2,899	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	29.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		66.00000	0,066	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,480.00000	1,467	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		684.00000	0,692	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		98.00000	0,093	18.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,594.00000	1,606	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		8.00000	0,007	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,587.00000	2,600	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		252.00000	0,256	20.36	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		466.00000	0,457	20.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		842.00000	0,852	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		56.00000	0,053	18.57	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,791.00000	1,803	22.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,004	22.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,787.00000	2,799	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		76.00000	0,077	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,340.00000	1,328	24.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		801.00000	0,810	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		65.00000	0,061	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,742.00000	1,754	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	0,005	22.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		761.00000	0,770	18.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		75.00000	0,071	18.69	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,692.00000	1,704	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,005	22.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,687.00000	2,699	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,000	28.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,465.00000	5,452	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,003	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,467.00000	4,454	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		647.00000	0,655	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		111.00000	0,106	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,545.00000	1,557	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		9.00000	0,008	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,537.00000	2,550	27.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,003	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,367.00000	4,354	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		511.00000	0,518	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		175.00000	0,169	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,764.00000	7,751	36.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,253.00000	1,265	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		17.00000	0,016	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,737.00000	2,749	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	28.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,236.00000	4,249	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,014.00000	8,001	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	32.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,015.00000	5,002	32.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,015.00000	1,026	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		29.00000	0,027	18.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,487.00000	2,500	26.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,986.00000	3,999	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		396.00000	0,402	19.32	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		260.00000	0,253	19.32	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		60.00000	0,060	25.97	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,574.00000	1,561	25.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,002	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,616.00000	4,603	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		370.00000	0,376	19.38	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		284.00000	0,277	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		346.00000	0,351	19.44	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		310.00000	0,302	19.44	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		42.00000	0,042	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,956.00000	1,943	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		46.00000	0,046	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,860.00000	1,847	27.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		323.00000	0,327	19.50	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		337.00000	0,328	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		237.00000	0,240	20.58	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		501.00000	0,491	20.58	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	12.45	Call		2.00000	0,002	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,816.00000	4,803	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		197.00000	0,200	21.22	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		611.00000	0,601	21.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,065.00000	5,052	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		147.00000	0,148	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		811.00000	0,799	22.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,002	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,716.00000	4,703	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		39.00000	0,039	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,053.00000	2,040	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		223.00000	0,226	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		537.00000	0,527	20.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,002	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,766.00000	4,753	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		210.00000	0,213	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		574.00000	0,564	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		175.00000	0,177	21.65	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		689.00000	0,678	21.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,866.00000	4,853	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		24.00000	0,024	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,488.00000	2,475	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		27.00000	0,027	28.89	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	10.00	Put		2,391.00000	2,378	28.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		30.00000	0,030	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,294.00000	2,281	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		186.00000	0,188	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		650.00000	0,639	21.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,265.00000	5,252	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		21.00000	0,021	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,585.00000	2,572	29.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		117.00000	0,118	23.16	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		981.00000	0,969	23.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,215.00000	5,202	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		124.00000	0,125	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		938.00000	0,926	22.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,315.00000	5,302	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		110.00000	0,112	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,024.00000	1,013	23.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,365.00000	5,352	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		17.00000	0,017	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,781.00000	2,768	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		19.00000	0,019	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,683.00000	2,670	29.55	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	8.60	Call		105.00000	0,106	23.59	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,069.00000	1,057	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,515.00000	5,502	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		89.00000	0,090	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,203.00000	1,191	24.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,014.00000	6,001	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		69.00000	0,070	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,433.00000	1,421	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,615.00000	5,602	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		15.00000	0,015	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,929.00000	2,916	30.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		80.00000	0,081	24.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,294.00000	1,282	24.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,964.00000	5,951	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,715.00000	5,702	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		14.00000	0,014	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,028.00000	3,015	30.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		73.00000	0,073	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,387.00000	1,374	25.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,565.00000	5,552	32.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		16.00000	0,016	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,880.00000	2,867	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		84.00000	0,085	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,248.00000	1,236	24.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,864.00000	5,851	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		52.00000	0,053	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,716.00000	1,704	26.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		48.00000	0,048	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,812.00000	1,799	27.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,164.00000	6,151	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		40.00000	0,041	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,004.00000	1,992	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,364.00000	6,351	33.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		4.00000	0,004	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,268.00000	4,255	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		33.00000	0,033	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,197.00000	2,184	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,514.00000	6,501	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,003	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,417.00000	4,404	32.61	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	11.95	Call		4.00000	0,004	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,318.00000	4,305	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,264.00000	6,251	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		5.00000	0,004	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,169.00000	4,155	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		5.00000	0,005	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,069.00000	4,056	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		37.00000	0,037	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,101.00000	2,088	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,314.00000	6,301	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,004	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,218.00000	4,205	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		5.00000	0,005	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,119.00000	4,106	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		6.00000	0,005	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,020.00000	4,006	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		6.00000	0,006	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,920.00000	3,907	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,665.00000	5,652	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		14.00000	0,014	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,978.00000	2,965	30.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		63.00000	0,063	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	15/03/2010	Foreign Exchange Future	9.10	Put		1,527.00000	1,514	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,765.00000	5,751	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		11.00000	0,011	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,275.00000	3,262	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		12.00000	0,012	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,176.00000	3,163	30.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		13.00000	0,013	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,077.00000	3,064	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		57.00000	0,058	26.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,621.00000	1,609	26.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,814.00000	5,801	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		12.00000	0,012	30.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,126.00000	3,113	30.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		55.00000	0,055	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,669.00000	1,656	26.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,914.00000	5,901	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		7.00000	0,006	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,821.00000	3,807	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		7.00000	0,007	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,721.00000	3,708	31.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		8.00000	0,008	31.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,622.00000	3,609	31.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		9.00000	0,008	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,523.00000	3,509	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		9.00000	0,009	31.21	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,423.00000	3,410	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		10.00000	0,010	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,324.00000	3,311	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		11.00000	0,011	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,225.00000	3,212	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		50.00000	0,050	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,764.00000	1,751	26.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,064.00000	6,051	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		6.00000	0,006	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,970.00000	3,957	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		6.00000	0,006	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,870.00000	3,857	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		7.00000	0,007	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,771.00000	3,758	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	0,007	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,671.00000	3,658	31.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		8.00000	0,008	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,572.00000	3,559	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		9.00000	0,009	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,473.00000	3,460	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		44.00000	0,044	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,908.00000	1,895	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,916.00000	4,903	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		17.00000	0,017	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,831.00000	2,818	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		18.00000	0,018	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,732.00000	2,719	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		20.00000	0,020	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,634.00000	2,621	29.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		23.00000	0,023	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,537.00000	2,524	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		25.00000	0,025	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,439.00000	2,426	29.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		28.00000	0,028	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,342.00000	2,329	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		35.00000	0,035	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,149.00000	2,136	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	32.65	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,666.00000	4,653	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		31.00000	0,031	28.56	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,245.00000	2,232	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		7.00000	0,006	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,811.00000	3,797	32.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		10.00000	0,010	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,374.00000	3,361	31.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,964.00000	7,951	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,036.00000	4,049	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,914.00000	7,901	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,086.00000	4,099	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,064.00000	8,051	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,936.00000	3,949	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,164.00000	8,151	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		268.00000	0,272	20.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		432.00000	0,423	20.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		884.00000	0,894	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		48.00000	0,045	18.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,841.00000	1,853	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		5.00000	0,004	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,837.00000	2,849	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,836.00000	3,849	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	36.91	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	15.85	Put		8,214.00000	8,201	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,214.00000	6,201	33.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,786.00000	3,799	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,264.00000	8,251	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,736.00000	3,749	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,814.00000	7,801	36.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,186.00000	4,199	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,864.00000	7,851	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,136.00000	4,149	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,114.00000	8,101	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,114.00000	6,101	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,886.00000	3,899	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,314.00000	8,301	36.91	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	3.95	Call		3,686.00000	3,699	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.78330	7.76940		19.82	0.00	0	18,696.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		270.00000	0,273	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		901.00000	0,890	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,382.00000	8,368	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		7.00000	0,008	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,388.00000	6,375	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,620.00000	3,634	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,432.00000	8,418	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		7.00000	0,008	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,438.00000	6,425	33.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,570.00000	3,584	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,532.00000	8,518	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,831.00000	8,817	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,031.00000	9,017	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,004	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,034.00000	7,021	33.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		56.00000	0,057	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,087.00000	3,074	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,981.00000	8,967	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,004	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,985.00000	6,971	33.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		57.00000	0,058	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,038.00000	3,025	29.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,029.00000	2,042	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,009	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,021.00000	3,035	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,931.00000	8,917	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,004	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,935.00000	6,921	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,732.00000	8,718	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,781.00000	8,768	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,682.00000	8,668	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,006	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,686.00000	6,673	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		611.00000	0,620	19.17	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	14/06/2010	Foreign Exchange Future	7.45	Put		292.00000	0,287	19.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,361.00000	1,374	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		42.00000	0,041	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,325.00000	2,339	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,321.00000	3,335	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,002	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,582.00000	8,568	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		6.00000	0,006	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,587.00000	6,573	33.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,453.00000	1,466	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		34.00000	0,033	18.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,424.00000	2,438	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,005	22.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,420.00000	3,434	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,482.00000	8,468	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		730.00000	0,738	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		211.00000	0,205	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,547.00000	1,560	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		28.00000	0,027	19.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,520.00000	3,534	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		6.00000	0,007	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,537.00000	6,524	33.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		19.00000	0,019	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,050.00000	5,036	33.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		292.00000	0,296	21.53	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		823.00000	0,813	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		699.00000	0,707	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		230.00000	0,224	18.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,500.00000	1,513	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		31.00000	0,030	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,474.00000	2,488	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,005	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,470.00000	3,484	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		259.00000	0,262	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		940.00000	0,929	22.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		206.00000	0,208	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,187.00000	1,175	23.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,005	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,835.00000	6,822	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	0,005	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,786.00000	6,772	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		39.00000	0,039	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,820.00000	3,806	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,005	33.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,736.00000	6,722	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		214.00000	0,216	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,145.00000	1,133	22.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,135.00000	1,149	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		66.00000	0,066	18.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,078.00000	2,091	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		9.00000	0,008	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,071.00000	3,085	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	26.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		249.00000	0,252	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		980.00000	0,969	22.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		584.00000	0,593	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		315.00000	0,310	19.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,276.00000	2,289	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		7.00000	0,006	21.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,271.00000	3,285	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		17.00000	0,017	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,298.00000	5,284	33.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		29.00000	0,030	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,310.00000	4,297	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		49.00000	0,050	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,330.00000	3,317	29.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		240.00000	0,242	22.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,021.00000	1,009	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	14/06/2010	Foreign Exchange Future	7.55	Call		558.00000	0,567	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		339.00000	0,334	19.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,269.00000	1,283	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		50.00000	0,050	18.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,226.00000	2,240	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,221.00000	3,235	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		16.00000	0,017	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,347.00000	5,334	33.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		28.00000	0,029	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,359.00000	4,346	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		48.00000	0,048	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,379.00000	3,365	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		231.00000	0,233	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,062.00000	1,050	22.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,224.00000	1,238	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		55.00000	0,055	18.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,177.00000	2,190	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		8.00000	0,007	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,171.00000	3,185	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		16.00000	0,016	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,397.00000	5,383	33.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		47.00000	0,047	30.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,428.00000	3,414	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		222.00000	0,224	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,103.00000	1,091	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,179.00000	1,193	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		60.00000	0,060	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,127.00000	2,141	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,008	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,121.00000	3,135	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	26.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		15.00000	0,015	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,546.00000	5,532	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		25.00000	0,026	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,556.00000	4,543	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		43.00000	0,044	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,574.00000	3,561	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		199.00000	0,200	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,230.00000	1,217	23.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		445.00000	0,450	19.82	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		476.00000	0,467	19.82	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,054.00000	1,063	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		85.00000	0,080	17.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,980.00000	1,993	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		11.00000	0,010	20.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,972.00000	2,985	25.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,002	25.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		426.00000	0,431	19.99	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		507.00000	0,498	19.99	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,014.00000	1,023	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		95.00000	0,090	18.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,931.00000	1,944	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		12.00000	0,011	19.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,922.00000	2,936	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	25.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		14.00000	0,014	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,645.00000	5,631	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		41.00000	0,042	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,672.00000	3,659	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		185.00000	0,186	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,316.00000	1,303	23.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		408.00000	0,413	20.17	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		539.00000	0,530	20.17	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		975.00000	0,984	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		106.00000	0,101	18.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,883.00000	1,895	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	0,012	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,872.00000	2,886	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	25.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		13.00000	0,014	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,744.00000	5,731	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		39.00000	0,040	30.90	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	11.50	Put		3,770.00000	3,757	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	0,012	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,943.00000	5,929	34.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		20.00000	0,021	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,951.00000	4,938	32.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		36.00000	0,036	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,967.00000	3,953	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		59.00000	0,060	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,990.00000	2,977	28.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		13.00000	0,013	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,894.00000	5,880	34.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		21.00000	0,021	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,902.00000	4,888	32.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		37.00000	0,037	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,918.00000	3,904	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		795.00000	0,804	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		176.00000	0,171	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,642.00000	1,654	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		23.00000	0,021	19.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,623.00000	2,637	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		13.00000	0,013	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,844.00000	5,830	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		38.00000	0,038	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,869.00000	3,855	31.15	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	10.60	Call		62.00000	0,063	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,893.00000	2,880	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		160.00000	0,162	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,491.00000	1,479	24.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		345.00000	0,349	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		676.00000	0,666	20.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		829.00000	0,838	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		160.00000	0,155	18.52	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,690.00000	1,702	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		21.00000	0,019	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,673.00000	2,687	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,004	23.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		14.00000	0,014	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,695.00000	5,681	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		40.00000	0,041	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,721.00000	3,708	30.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		391.00000	0,396	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		572.00000	0,563	20.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		937.00000	0,946	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		118.00000	0,113	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,834.00000	1,847	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		15.00000	0,014	19.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,822.00000	2,836	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	24.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		14.00000	0,015	33.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,595.00000	5,582	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		25.00000	0,025	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,606.00000	4,592	32.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		42.00000	0,043	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,623.00000	3,610	30.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		178.00000	0,180	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,359.00000	1,347	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		191.00000	0,193	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,272.00000	1,260	23.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		17.00000	0,018	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,248.00000	5,235	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		30.00000	0,031	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,261.00000	4,248	31.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		172.00000	0,174	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,403.00000	1,391	23.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		901.00000	0,909	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		132.00000	0,126	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,786.00000	1,798	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		17.00000	0,015	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		16.00000	0,016	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,447.00000	5,433	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		45.00000	0,046	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,476.00000	3,463	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		150.00000	0,151	24.60	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,581.00000	1,568	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
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		762.00000	0,771	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		193.00000	0,188	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,595.00000	1,607	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		26.00000	0,024	19.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,573.00000	2,587	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	23.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		33.00000	0,034	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,114.00000	4,101	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		145.00000	0,146	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,626.00000	1,613	24.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		166.00000	0,168	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,447.00000	1,435	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		669.00000	0,677	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		250.00000	0,244	18.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,002	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,732.00000	7,719	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		9.00000	0,009	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,240.00000	6,226	34.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		23.00000	0,023	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,754.00000	4,740	32.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		50.00000	0,051	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,281.00000	3,268	29.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,315.00000	1,328	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		46.00000	0,045	18.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,772.00000	2,786	24.55	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	5.00	Put		3.00000	0,003	24.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,270.00000	4,283	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		1.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,982.00000	7,968	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		7.00000	0,007	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,488.00000	6,474	33.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		44.00000	0,045	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,525.00000	3,512	30.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		305.00000	0,308	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		786.00000	0,775	21.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,094.00000	1,106	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		75.00000	0,073	18.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,524.00000	2,537	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,004	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,020.00000	4,034	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		140.00000	0,142	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,671.00000	1,659	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		532.00000	0,541	19.45	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		363.00000	0,358	19.45	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		26.00000	0,027	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,507.00000	4,494	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		32.00000	0,033	31.79	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,163.00000	4,150	31.79	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	9.15	Call		155.00000	0,156	24.43	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,536.00000	1,523	24.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		136.00000	0,137	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,717.00000	1,704	25.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		508.00000	0,517	19.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		389.00000	0,384	19.55	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		27.00000	0,027	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,458.00000	4,444	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		117.00000	0,117	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,948.00000	1,934	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		124.00000	0,125	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,855.00000	1,842	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		484.00000	0,494	19.64	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		415.00000	0,411	19.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		113.00000	0,114	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,994.00000	1,981	26.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		120.00000	0,121	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,901.00000	1,888	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		128.00000	0,129	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,809.00000	1,796	25.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		464.00000	0,471	19.73	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		445.00000	0,438	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		22.00000	0,022	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,803.00000	4,789	32.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		331.00000	0,334	21.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		712.00000	0,701	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		20.00000	0,020	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,001.00000	4,987	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		61.00000	0,062	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,942.00000	2,929	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		64.00000	0,065	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,845.00000	2,832	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		68.00000	0,069	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,749.00000	2,736	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		281.00000	0,284	21.70	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		862.00000	0,851	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		21.00000	0,022	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,852.00000	4,839	32.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		66.00000	0,067	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,797.00000	2,784	28.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		70.00000	0,071	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,701.00000	2,688	28.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		317.00000	0,321	21.19	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		748.00000	0,738	21.19	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		23.00000	0,024	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,704.00000	4,691	32.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		72.00000	0,073	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,653.00000	2,640	28.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		77.00000	0,078	27.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,558.00000	2,545	27.77	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	10.15	Call		82.00000	0,083	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,463.00000	2,450	27.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		87.00000	0,089	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,368.00000	2,356	27.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		93.00000	0,095	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,274.00000	2,262	27.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		99.00000	0,101	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,180.00000	2,168	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		106.00000	0,108	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,087.00000	2,075	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		360.00000	0,364	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		641.00000	0,631	20.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		28.00000	0,028	32.14	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,409.00000	4,395	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		132.00000	0,133	25.28	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,763.00000	1,750	25.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		24.00000	0,024	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,655.00000	4,641	32.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		75.00000	0,076	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,606.00000	2,593	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		79.00000	0,081	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,510.00000	2,498	27.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		84.00000	0,086	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,415.00000	2,403	27.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		96.00000	0,098	26.90	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	9.90	Put		2,227.00000	2,215	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		103.00000	0,105	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,134.00000	2,122	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		110.00000	0,111	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,041.00000	2,028	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		375.00000	0,379	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		606.00000	0,596	20.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		90.00000	0,092	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,321.00000	2,309	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,932.00000	7,918	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,070.00000	4,084	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		12.00000	0,012	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,993.00000	5,979	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		35.00000	0,036	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,016.00000	4,003	31.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,032.00000	8,018	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		11.00000	0,012	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,042.00000	6,029	34.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		34.00000	0,035	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,065.00000	4,052	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,970.00000	3,984	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	31.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,182.00000	8,168	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		9.00000	0,010	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,190.00000	6,177	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		31.00000	0,032	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,212.00000	4,199	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,820.00000	3,834	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,082.00000	8,068	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		10.00000	0,011	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,091.00000	6,078	34.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,920.00000	3,934	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,731.00000	9,717	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,132.00000	8,118	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		10.00000	0,011	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,141.00000	6,128	34.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,870.00000	3,884	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,232.00000	8,218	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,770.00000	3,784	30.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,282.00000	8,268	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		8.00000	0,009	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,289.00000	6,276	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		865.00000	0,873	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		146.00000	0,140	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,738.00000	1,750	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		19.00000	0,017	19.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,723.00000	2,736	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,003	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,720.00000	3,734	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	30.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,832.00000	7,818	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,170.00000	4,183	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		1.00000	0,000	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,882.00000	7,868	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,120.00000	4,134	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,001	31.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,332.00000	8,318	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		8.00000	0,008	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,339.00000	6,325	34.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,670.00000	3,684	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	29.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.91800	7.90370		19.92	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		15.00000	0,017	35.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,961.00000	7,949	35.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		34.00000	0,036	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,980.00000	5,968	33.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		73.00000	0,076	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,019.00000	4,008	30.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		178.00000	0,182	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,124.00000	2,114	25.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,172.00000	1,185	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		118.00000	0,117	17.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,069.00000	2,083	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		15.00000	0,015	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,059.00000	3,073	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,005	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,055.00000	4,069	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		16.00000	0,017	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,912.00000	7,899	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		35.00000	0,036	33.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,931.00000	5,918	33.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		75.00000	0,077	29.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,971.00000	3,959	29.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		183.00000	0,186	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,079.00000	2,068	25.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		607.00000	0,614	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		503.00000	0,496	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,212.00000	1,225	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		108.00000	0,107	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,118.00000	2,132	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,014	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,109.00000	3,123	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,105.00000	4,119	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		586.00000	0,592	19.82	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		532.00000	0,524	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		15.00000	0,017	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,011.00000	7,999	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		33.00000	0,035	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,029.00000	6,017	33.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		72.00000	0,075	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,068.00000	4,057	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		174.00000	0,178	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,170.00000	2,160	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		565.00000	0,572	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		561.00000	0,554	19.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,132.00000	1,145	17.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		128.00000	0,127	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,019.00000	2,034	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		15.00000	0,016	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,009.00000	3,024	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		5.00000	0,006	23.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,005.00000	4,019	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		15.00000	0,016	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,061.00000	8,048	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		33.00000	0,035	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,079.00000	6,067	33.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		70.00000	0,073	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,116.00000	4,105	30.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		170.00000	0,173	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,216.00000	2,205	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		546.00000	0,552	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		592.00000	0,584	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,096.00000	1,108	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		142.00000	0,140	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,971.00000	1,986	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		17.00000	0,018	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,960.00000	2,974	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,955.00000	3,969	28.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	28.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		14.00000	0,015	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,160.00000	8,147	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		31.00000	0,033	33.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,177.00000	6,165	33.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		67.00000	0,070	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,213.00000	4,202	30.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		161.00000	0,164	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,307.00000	2,296	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		510.00000	0,516	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		656.00000	0,648	20.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,025.00000	1,037	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		171.00000	0,169	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,877.00000	1,891	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		23.00000	0,023	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,860.00000	2,875	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		6.00000	0,007	22.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,855.00000	3,870	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		13.00000	0,015	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,209.00000	8,197	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		31.00000	0,033	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,227.00000	6,215	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		66.00000	0,068	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,262.00000	4,250	30.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		157.00000	0,160	26.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,353.00000	2,342	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		493.00000	0,499	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		689.00000	0,681	20.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		991.00000	1,003	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		187.00000	0,185	18.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,830.00000	1,844	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		26.00000	0,026	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,811.00000	2,825	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	22.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,805.00000	3,820	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	27.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		13.00000	0,015	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,259.00000	8,247	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		30.00000	0,032	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,276.00000	6,264	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		65.00000	0,067	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,311.00000	4,299	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		153.00000	0,156	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,399.00000	2,388	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		477.00000	0,483	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		723.00000	0,715	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		958.00000	0,970	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		204.00000	0,202	18.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,783.00000	1,797	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		29.00000	0,029	18.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,761.00000	2,775	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,007	22.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,756.00000	3,770	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		12.00000	0,013	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,408.00000	8,395	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		28.00000	0,030	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,424.00000	6,412	33.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		61.00000	0,063	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,457.00000	4,445	30.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		142.00000	0,145	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,538.00000	2,527	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		864.00000	0,875	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		260.00000	0,257	18.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,644.00000	1,658	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		40.00000	0,040	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,612.00000	2,627	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		8.00000	0,009	21.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,606.00000	3,620	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		12.00000	0,014	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,358.00000	8,346	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		29.00000	0,031	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,375.00000	6,363	33.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		62.00000	0,064	30.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,408.00000	4,396	30.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		145.00000	0,148	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,491.00000	2,480	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		446.00000	0,452	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		792.00000	0,784	20.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		895.00000	0,905	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		241.00000	0,237	18.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,690.00000	1,704	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		36.00000	0,036	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,662.00000	2,676	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,008	21.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,656.00000	3,670	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		11.00000	0,013	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,507.00000	8,495	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		27.00000	0,029	33.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,523.00000	6,511	33.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		58.00000	0,060	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,554.00000	4,542	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		135.00000	0,138	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,631.00000	2,620	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		405.00000	0,410	21.35	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		901.00000	0,892	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		806.00000	0,816	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		302.00000	0,298	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,554.00000	1,568	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		50.00000	0,050	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,513.00000	2,528	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		9.00000	0,010	21.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,506.00000	3,521	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		2.00000	0,003	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		432.00000	0,437	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		828.00000	0,819	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		16.00000	0,018	35.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,812.00000	7,800	35.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		36.00000	0,038	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,832.00000	5,820	32.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		77.00000	0,080	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,873.00000	3,862	29.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		192.00000	0,195	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,988.00000	1,977	25.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		652.00000	0,660	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		448.00000	0,442	19.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,294.00000	1,308	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		90.00000	0,090	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,217.00000	2,231	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		13.00000	0,013	19.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,208.00000	3,222	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,004	24.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,204.00000	4,219	28.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		16.00000	0,018	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,862.00000	7,850	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		35.00000	0,037	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,881.00000	5,869	33.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		76.00000	0,079	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,922.00000	3,911	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		187.00000	0,191	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,033.00000	2,023	25.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		629.00000	0,636	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		475.00000	0,468	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,253.00000	1,266	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		99.00000	0,098	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,167.00000	2,181	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,013	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,158.00000	3,173	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		4.00000	0,005	24.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,154.00000	4,169	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	28.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		14.00000	0,016	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,110.00000	8,098	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		32.00000	0,034	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,128.00000	6,116	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		69.00000	0,071	30.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,165.00000	4,153	30.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		165.00000	0,169	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,261.00000	2,251	25.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		528.00000	0,534	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		624.00000	0,616	20.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,060.00000	1,072	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		156.00000	0,154	18.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,924.00000	1,938	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		20.00000	0,020	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,910.00000	2,924	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,006	23.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,905.00000	3,919	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		13.00000	0,014	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,309.00000	8,296	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		29.00000	0,031	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,325.00000	6,313	33.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		63.00000	0,066	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,359.00000	4,348	30.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		149.00000	0,152	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,445.00000	2,434	26.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		462.00000	0,467	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		758.00000	0,749	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		926.00000	0,937	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		222.00000	0,219	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,736.00000	1,750	18.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		32.00000	0,032	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,711.00000	2,726	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		7.00000	0,008	22.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,706.00000	3,720	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		12.00000	0,013	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,458.00000	8,445	35.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		28.00000	0,029	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,474.00000	6,461	33.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		59.00000	0,062	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,505.00000	4,494	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		138.00000	0,141	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,584.00000	2,573	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		418.00000	0,423	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		864.00000	0,855	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		835.00000	0,845	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		281.00000	0,277	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,599.00000	1,613	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		45.00000	0,045	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,563.00000	2,577	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,009	21.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,556.00000	3,571	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		2.00000	0,003	26.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		236.00000	0,240	23.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,632.00000	1,622	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			8.05110	8.03480		20.15	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		35.00000	0,038	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,950.00000	7,937	34.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		63.00000	0,067	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,978.00000	5,966	32.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		118.00000	0,123	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,033.00000	4,022	28.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		254.00000	0,259	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,169.00000	2,158	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		694.00000	0,703	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		609.00000	0,602	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,248.00000	1,264	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		163.00000	0,163	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,111.00000	2,131	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		26.00000	0,030	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,093.00000	3,110	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		8.00000	0,009	22.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,087.00000	4,103	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		496.00000	0,503	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,011.00000	1,002	21.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		34.00000	0,038	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,999.00000	7,987	34.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		62.00000	0,066	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,027.00000	6,015	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		116.00000	0,121	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,081.00000	4,070	29.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		248.00000	0,254	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,213.00000	2,203	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,210.00000	1,227	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		175.00000	0,176	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,062.00000	2,083	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		27.00000	0,032	18.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,044.00000	3,060	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	22.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,037.00000	4,054	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		2.00000	0,003	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		33.00000	0,038	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,048.00000	8,037	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		61.00000	0,066	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,076.00000	6,065	32.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		114.00000	0,120	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,129.00000	4,119	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		243.00000	0,249	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,258.00000	2,248	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		656.00000	0,663	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		671.00000	0,662	20.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,176.00000	1,189	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		191.00000	0,188	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,015.00000	2,034	17.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		30.00000	0,033	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,994.00000	3,011	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		9.00000	0,010	21.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,988.00000	4,004	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		33.00000	0,037	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,098.00000	8,086	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		60.00000	0,065	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,125.00000	6,114	32.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		112.00000	0,117	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,177.00000	4,166	29.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		237.00000	0,244	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,302.00000	2,293	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		637.00000	0,645	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		702.00000	0,694	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,142.00000	1,156	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		207.00000	0,205	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,969.00000	1,988	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		34.00000	0,037	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,945.00000	2,961	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,010	21.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,938.00000	3,954	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		675.00000	0,683	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		640.00000	0,632	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		32.00000	0,036	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,147.00000	8,135	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		59.00000	0,064	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,174.00000	6,163	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		110.00000	0,115	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,225.00000	4,214	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		232.00000	0,238	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,347.00000	2,337	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		619.00000	0,627	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		734.00000	0,726	20.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,110.00000	1,123	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		225.00000	0,222	18.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,923.00000	1,942	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		38.00000	0,041	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,895.00000	2,912	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		10.00000	0,011	21.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,888.00000	3,904	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		31.00000	0,035	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,196.00000	8,184	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		58.00000	0,063	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,223.00000	6,212	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		108.00000	0,113	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,273.00000	4,262	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		227.00000	0,233	25.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,392.00000	2,382	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		602.00000	0,609	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		767.00000	0,758	20.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,078.00000	1,091	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		243.00000	0,240	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,877.00000	1,897	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		42.00000	0,046	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,846.00000	2,863	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		11.00000	0,012	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,838.00000	3,855	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		3.00000	0,004	25.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		31.00000	0,034	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,246.00000	8,233	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		57.00000	0,062	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,272.00000	6,261	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		106.00000	0,111	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,321.00000	4,310	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		222.00000	0,228	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,437.00000	2,427	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		585.00000	0,593	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		800.00000	0,792	20.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,047.00000	1,059	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		262.00000	0,258	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,832.00000	1,851	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		47.00000	0,050	17.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,797.00000	2,814	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		12.00000	0,013	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,788.00000	3,805	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		3.00000	0,004	25.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		28.00000	0,032	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,443.00000	8,431	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		54.00000	0,058	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,469.00000	6,457	32.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		99.00000	0,104	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,514.00000	4,503	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		204.00000	0,210	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,619.00000	2,609	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		524.00000	0,531	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		939.00000	0,930	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		931.00000	0,942	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		346.00000	0,341	18.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,655.00000	1,674	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		70.00000	0,073	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,600.00000	2,617	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		15.00000	0,016	20.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,589.00000	3,606	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		4.00000	0,005	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		29.00000	0,032	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,394.00000	8,381	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		54.00000	0,059	32.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,419.00000	6,408	32.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		101.00000	0,106	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,466.00000	4,455	29.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		208.00000	0,214	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,573.00000	2,563	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		538.00000	0,545	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		903.00000	0,894	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		959.00000	0,970	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		324.00000	0,319	18.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,699.00000	1,718	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		64.00000	0,067	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,649.00000	2,666	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		14.00000	0,015	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,639.00000	3,656	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		4.00000	0,005	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		483.00000	0,490	21.52	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,048.00000	1,039	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		27.00000	0,031	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,492.00000	8,480	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		53.00000	0,057	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,518.00000	6,506	32.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		98.00000	0,102	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,563.00000	4,551	29.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		200.00000	0,205	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,665.00000	2,654	26.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		510.00000	0,516	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		975.00000	0,965	21.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		904.00000	0,915	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		369.00000	0,364	18.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,612.00000	1,631	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		77.00000	0,080	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,551.00000	2,568	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		16.00000	0,017	20.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,540.00000	3,556	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		569.00000	0,576	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		834.00000	0,825	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		36.00000	0,039	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,851.00000	7,838	34.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		65.00000	0,069	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,880.00000	5,868	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		122.00000	0,127	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,937.00000	3,926	28.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		264.00000	0,270	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,079.00000	2,069	24.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		736.00000	0,745	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		551.00000	0,544	19.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,325.00000	1,342	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		140.00000	0,141	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,208.00000	2,227	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		23.00000	0,026	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,192.00000	3,209	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		7.00000	0,008	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,186.00000	4,203	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		35.00000	0,039	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,900.00000	7,888	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		64.00000	0,068	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,929.00000	5,917	31.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		120.00000	0,125	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,985.00000	3,974	28.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		259.00000	0,265	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,124.00000	2,114	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		715.00000	0,724	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		580.00000	0,573	19.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,286.00000	1,303	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		151.00000	0,152	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,159.00000	2,179	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		24.00000	0,028	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,143.00000	3,159	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	22.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,137.00000	4,153	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		30.00000	0,034	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,295.00000	8,283	34.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		56.00000	0,061	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,321.00000	6,310	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		105.00000	0,110	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,370.00000	4,359	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		217.00000	0,223	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,482.00000	2,472	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,017.00000	1,029	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		282.00000	0,278	18.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,787.00000	1,806	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		52.00000	0,055	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,747.00000	2,764	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		12.00000	0,013	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,739.00000	3,755	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		29.00000	0,033	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,344.00000	8,332	34.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		55.00000	0,060	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,370.00000	6,359	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		103.00000	0,108	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,418.00000	4,407	29.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		213.00000	0,219	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,528.00000	2,518	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		553.00000	0,561	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		868.00000	0,860	20.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		987.00000	0,999	18.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		302.00000	0,298	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,743.00000	1,762	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		58.00000	0,061	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,698.00000	2,715	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		13.00000	0,014	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,689.00000	3,705	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		45.00000	0,049	33.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,060.00000	7,048	33.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		82.00000	0,086	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,097.00000	5,085	30.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		161.00000	0,166	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,176.00000	3,165	27.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		382.00000	0,389	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,397.00000	1,388	22.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,985.00000	5,001	26.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.44220	12.48160		18.01	1,866,330.00	150	33,045.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,418.00000	9,458	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	46.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,418.00000	7,458	46.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,418.00000	5,458	42.11	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	14/12/2009	Foreign Exchange Future	15.90	Call		3.00000	0,000	33.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,421.00000	3,458	33.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		653.00000	0,587	18.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		71.00000	0,045	18.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,593.00000	1,544	24.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		11.00000	0,002	24.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,582.00000	2,542	29.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	29.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,118.00000	9,158	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		1.00000	0,000	40.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,119.00000	5,158	40.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		921.00000	0,857	19.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		39.00000	0,015	19.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,882.00000	2,842	30.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	30.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,918.00000	8,958	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,918.00000	6,958	45.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		1.00000	0,000	40.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,919.00000	4,958	40.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		5.00000	0,001	31.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,923.00000	2,959	31.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		271.00000	0,232	18.10	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	12.40	Put		189.00000	0,190	18.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,109.00000	1,049	20.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		27.00000	0,007	20.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,086.00000	2,043	27.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		4.00000	0,001	27.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,082.00000	3,042	31.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	31.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,768.00000	8,808	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,768.00000	6,808	45.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		1.00000	0,000	39.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,769.00000	4,808	39.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		6.00000	0,001	30.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,774.00000	2,809	30.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		373.00000	0,322	18.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		141.00000	0,130	18.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,252.00000	1,197	21.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		20.00000	0,005	21.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,234.00000	2,193	28.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2.00000	0,001	28.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,232.00000	3,192	30.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	30.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,668.00000	8,708	47.35	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	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,668.00000	6,708	45.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		1.00000	0,000	39.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,669.00000	4,708	39.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		448.00000	0,390	18.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		116.00000	0,098	18.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,349.00000	1,296	22.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		17.00000	0,004	22.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,334.00000	2,292	28.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2.00000	0,000	28.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,332.00000	3,292	30.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	30.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,518.00000	8,558	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,518.00000	6,558	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		1.00000	0,000	38.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,519.00000	4,558	38.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		568.00000	0,504	18.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		86.00000	0,062	18.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,495.00000	1,445	23.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		13.00000	0,003	23.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,483.00000	2,442	29.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,000	29.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,482.00000	3,442	29.55	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	9.00	Put		0.00000	0,000	29.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,568.00000	8,608	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	45.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,568.00000	6,608	45.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		1.00000	0,000	38.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,569.00000	4,608	38.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		527.00000	0,465	18.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		95.00000	0,073	18.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,446.00000	1,395	22.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		14.00000	0,003	22.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,433.00000	2,392	29.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,000	29.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,432.00000	3,392	29.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	29.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		8,968.00000	9,008	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		6,968.00000	7,008	45.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		1.00000	0,000	40.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		4,969.00000	5,008	40.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		5.00000	0,001	31.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		2,973.00000	3,009	31.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		240.00000	0,205	18.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		208.00000	0,213	18.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		1,061.00000	1,000	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		29.00000	0,008	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		2,037.00000	1,993	27.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		5.00000	0,001	27.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		3,032.00000	2,992	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	31.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,068.00000	9,108	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	45.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,068.00000	7,108	45.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		1.00000	0,000	40.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,069.00000	5,108	40.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		4.00000	0,000	32.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,072.00000	3,108	32.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		192.00000	0,166	18.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		260.00000	0,274	18.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		967.00000	0,904	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		35.00000	0,012	19.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,938.00000	1,893	26.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		6.00000	0,001	26.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,932.00000	2,892	30.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	30.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,318.00000	9,358	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	46.31	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	14/12/2009	Foreign Exchange Future	19.80	Put		7,318.00000	7,358	46.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		1.00000	0,000	41.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,319.00000	5,358	41.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		740.00000	0,674	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		58.00000	0,032	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,691.00000	1,644	24.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		9.00000	0,002	24.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,368.00000	9,408	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		1.00000	0,000	41.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,369.00000	5,408	41.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		3.00000	0,000	33.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,371.00000	3,408	33.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		696.00000	0,630	19.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		64.00000	0,038	19.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,632.00000	2,592	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	29.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,268.00000	9,308	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	46.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,268.00000	7,308	46.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		1.00000	0,000	41.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,269.00000	5,308	41.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		4.00000	0,000	33.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,272.00000	3,308	33.22	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	14/12/2009	Foreign Exchange Future	11.75	Call		784.00000	0,719	19.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		52.00000	0,027	19.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,740.00000	1,694	25.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		8.00000	0,002	25.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,732.00000	2,692	30.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	30.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,218.00000	9,258	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	46.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,218.00000	7,258	46.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		1.00000	0,000	41.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,219.00000	5,258	41.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		4.00000	0,000	32.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,222.00000	3,258	32.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		830.00000	0,764	19.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		48.00000	0,022	19.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,790.00000	1,744	25.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		8.00000	0,002	25.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,782.00000	2,742	30.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	30.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,168.00000	9,208	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	46.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,168.00000	7,208	46.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		1.00000	0,000	41.17	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	14/12/2009	Foreign Exchange Future	17.65	Put		5,169.00000	5,208	41.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		4.00000	0,000	32.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,172.00000	3,208	32.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		160.00000	0,133	18.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		328.00000	0,341	18.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		875.00000	0,810	19.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		43.00000	0,018	19.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,839.00000	1,793	26.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		7.00000	0,001	26.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,832.00000	2,792	30.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	30.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,018.00000	9,058	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,018.00000	7,058	45.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		1.00000	0,000	40.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,019.00000	5,058	40.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		4.00000	0,000	31.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,022.00000	3,058	31.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		211.00000	0,185	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		229.00000	0,243	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		1,014.00000	0,952	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		32.00000	0,010	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,987.00000	1,943	27.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		5.00000	0,001	27.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,982.00000	2,942	31.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	31.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,818.00000	8,858	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,818.00000	6,858	45.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		6.00000	0,001	31.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,824.00000	2,859	31.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		338.00000	0,290	18.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		156.00000	0,148	18.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,185.00000	2,143	28.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		3.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,182.00000	3,142	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,868.00000	8,908	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,868.00000	6,908	45.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		1.00000	0,000	40.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,869.00000	4,908	40.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,156.00000	1,098	20.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		24.00000	0,006	20.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,135.00000	2,093	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		3.00000	0,001	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	47.35	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	14/12/2009	Foreign Exchange Future	21.20	Put		8,718.00000	8,758	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,718.00000	6,758	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		1.00000	0,000	39.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,719.00000	4,758	39.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		410.00000	0,355	18.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		128.00000	0,113	18.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,301.00000	1,247	21.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		19.00000	0,005	21.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,284.00000	2,243	28.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2.00000	0,001	28.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,282.00000	3,242	30.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,618.00000	8,658	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,618.00000	6,658	45.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		1.00000	0,000	39.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,619.00000	4,658	39.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,397.00000	1,346	22.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		15.00000	0,004	22.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,383.00000	2,342	28.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,000	28.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		39.00000	0,016	22.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,107.00000	1,124	22.84	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	13.45	Call		44.00000	0,021	22.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,012.00000	1,029	22.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		51.00000	0,026	21.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		919.00000	0,934	21.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		59.00000	0,033	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		827.00000	0,841	21.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		81.00000	0,053	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		649.00000	0,661	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		113.00000	0,084	19.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		481.00000	0,492	19.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		134.00000	0,106	19.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		402.00000	0,414	19.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		69.00000	0,042	21.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		737.00000	0,750	21.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		95.00000	0,067	20.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		563.00000	0,575	20.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		147.00000	0,119	19.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		365.00000	0,377	19.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		176.00000	0,148	18.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		294.00000	0,306	18.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		88.00000	0,059	20.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		606.00000	0,617	20.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		104.00000	0,075	19.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		522.00000	0,533	19.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		41.00000	0,018	22.62	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	13.50	Put		1,059.00000	1,076	22.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		48.00000	0,023	22.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		966.00000	0,981	22.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		55.00000	0,029	21.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		873.00000	0,887	21.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		64.00000	0,037	21.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		782.00000	0,795	21.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		75.00000	0,047	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		693.00000	0,705	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	45.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,118.00000	7,158	45.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	42.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,618.00000	5,658	42.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		2.00000	0,000	37.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,120.00000	4,158	37.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		487.00000	0,427	18.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		105.00000	0,085	18.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,888.00000	1,843	26.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		6.00000	0,001	26.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,382.00000	3,342	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,882.00000	4,842	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	46.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,368.00000	7,408	46.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	43.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,868.00000	5,908	43.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		1.00000	0,000	38.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,369.00000	4,408	38.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		5.00000	0,001	31.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,873.00000	2,909	31.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		303.00000	0,260	18.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		171.00000	0,168	18.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,642.00000	1,594	24.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		10.00000	0,002	24.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,132.00000	3,092	30.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	30.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,632.00000	4,592	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	47.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,818.00000	7,858	47.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	44.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,318.00000	6,358	44.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		1.00000	0,000	39.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,819.00000	4,858	39.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		3.00000	0,000	33.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,321.00000	3,358	33.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		123.00000	0,094	19.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		441.00000	0,452	19.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,204.00000	1,148	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	11.30	Put		22.00000	0,006	20.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,682.00000	2,642	30.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	30.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,182.00000	4,142	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		36.00000	0,015	23.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,154.00000	1,173	23.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		30.00000	0,010	23.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,298.00000	1,318	23.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		34.00000	0,013	23.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,202.00000	1,221	23.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		32.00000	0,012	23.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,250.00000	1,270	23.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		28.00000	0,009	23.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,346.00000	1,367	23.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		7.00000	0,001	29.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,575.00000	2,609	29.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		8.00000	0,001	29.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,476.00000	2,509	29.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		24.00000	0,007	24.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,492.00000	1,515	24.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		27.00000	0,008	24.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,395.00000	1,416	24.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		7.00000	0,001	30.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,675.00000	2,709	30.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		10.00000	0,001	28.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,278.00000	2,309	28.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		12.00000	0,002	27.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,180.00000	2,210	27.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		13.00000	0,002	27.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,081.00000	2,110	27.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		15.00000	0,002	26.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		1,983.00000	2,010	26.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		16.00000	0,003	26.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,884.00000	1,911	26.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		18.00000	0,004	25.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,786.00000	1,812	25.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		20.00000	0,004	25.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,688.00000	1,712	25.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		22.00000	0,005	25.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,590.00000	1,613	25.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		23.00000	0,006	24.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,541.00000	1,564	24.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		25.00000	0,007	24.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,443.00000	1,465	24.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		16.00000	0,003	26.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,934.00000	1,961	26.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		17.00000	0,003	26.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,835.00000	1,861	26.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		19.00000	0,004	25.69	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	14.20	Put		1,737.00000	1,762	25.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		21.00000	0,005	25.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,639.00000	1,663	25.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		4.00000	0,000	32.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,122.00000	3,158	32.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		6.00000	0,001	30.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,724.00000	2,759	30.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		7.00000	0,001	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,625.00000	2,659	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		8.00000	0,001	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,526.00000	2,559	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		9.00000	0,001	29.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,427.00000	2,459	29.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		10.00000	0,001	28.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,328.00000	2,359	28.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		11.00000	0,002	28.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,229.00000	2,260	28.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		13.00000	0,002	27.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,131.00000	2,160	27.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		14.00000	0,002	27.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,032.00000	2,060	27.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		9.00000	0,001	28.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,377.00000	2,409	28.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	47.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,918.00000	7,958	47.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	43.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,918.00000	5,958	43.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		2.00000	0,000	36.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,920.00000	3,958	36.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,082.00000	4,042	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	43.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,818.00000	5,858	43.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		2.00000	0,000	35.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,820.00000	3,858	35.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	47.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,868.00000	7,908	47.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		2.00000	0,000	36.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,870.00000	3,908	36.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,132.00000	4,092	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,068.00000	8,108	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	44.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,068.00000	6,108	44.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		2.00000	0,000	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,070.00000	4,108	37.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,932.00000	3,892	27.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	47.35	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	14/12/2009	Foreign Exchange Future	20.60	Put		8,118.00000	8,158	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	44.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,118.00000	6,158	44.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,882.00000	3,842	28.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	28.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,168.00000	8,208	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	44.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,168.00000	6,208	44.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		2.00000	0,000	37.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,170.00000	4,208	37.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,832.00000	3,792	28.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,218.00000	8,258	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	44.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,218.00000	6,258	44.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		1.00000	0,000	37.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,219.00000	4,258	37.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,782.00000	3,742	28.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,418.00000	8,458	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	44.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,418.00000	6,458	44.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		1.00000	0,000	38.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,419.00000	4,458	38.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,582.00000	3,542	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,368.00000	8,408	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	44.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,368.00000	6,408	44.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,632.00000	3,592	28.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	28.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,468.00000	8,508	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	44.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,468.00000	6,508	44.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		1.00000	0,000	38.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,469.00000	4,508	38.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		610.00000	0,545	18.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		78.00000	0,053	18.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,544.00000	1,495	23.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		12.00000	0,003	23.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,533.00000	2,492	29.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		1.00000	0,000	29.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,532.00000	3,492	29.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	29.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	46.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,668.00000	7,708	46.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	43.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,668.00000	5,708	43.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		2.00000	0,000	35.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,670.00000	3,708	35.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,332.00000	4,292	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,732.00000	3,692	28.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	28.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,732.00000	4,692	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,682.00000	3,642	28.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	28.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,682.00000	4,642	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,832.00000	4,792	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	46.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,468.00000	7,508	46.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,468.00000	5,508	42.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		3.00000	0,000	34.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,471.00000	3,508	34.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,532.00000	4,492	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	27.51	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	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	46.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,718.00000	7,758	46.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	43.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,718.00000	5,758	43.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		2.00000	0,000	35.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,720.00000	3,758	35.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,282.00000	4,242	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		7,968.00000	8,008	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	44.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		5,968.00000	6,008	44.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		2.00000	0,000	36.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		3,970.00000	4,008	36.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4,032.00000	3,992	27.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	27.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,582.00000	4,542	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	46.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,518.00000	7,558	46.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,518.00000	5,558	42.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		3.00000	0,000	34.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,521.00000	3,558	34.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,482.00000	4,442	27.51	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	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	47.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,768.00000	7,808	47.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	43.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,768.00000	5,808	43.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		2.00000	0,000	35.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,770.00000	3,808	35.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,232.00000	4,192	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,018.00000	8,058	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	44.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,018.00000	6,058	44.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		2.00000	0,000	36.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,020.00000	4,058	36.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,982.00000	3,942	27.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,268.00000	8,308	47.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	44.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,268.00000	6,308	44.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		1.00000	0,000	37.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,269.00000	4,308	37.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.65520	12.69430		17.52	1,265,520.00	100	1,947.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		2.00000	0,000	30.17	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	22.00	Put		9,308.00000	9,345	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		7.00000	0,002	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,313.00000	7,347	29.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		16.00000	0,007	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,322.00000	5,352	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		43.00000	0,040	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,349.00000	3,385	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		173.00000	0,167	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,479.00000	1,512	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		387.00000	0,367	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		693.00000	0,712	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		886.00000	0,855	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		192.00000	0,200	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,750.00000	1,690	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		56.00000	0,035	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,716.00000	2,664	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		22.00000	0,009	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,458.00000	9,495	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		6.00000	0,002	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,462.00000	7,497	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		15.00000	0,006	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,471.00000	5,501	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		40.00000	0,036	25.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,496.00000	3,531	25.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		155.00000	0,150	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,611.00000	1,645	21.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		342.00000	0,325	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		798.00000	0,820	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		788.00000	0,758	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		244.00000	0,253	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,608.00000	1,551	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		64.00000	0,046	17.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,569.00000	2,515	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		25.00000	0,010	19.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,408.00000	9,445	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		6.00000	0,002	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,412.00000	7,447	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		15.00000	0,006	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,421.00000	5,451	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		41.00000	0,037	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,447.00000	3,482	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		161.00000	0,156	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,567.00000	1,601	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		356.00000	0,338	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		762.00000	0,783	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		820.00000	0,789	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		226.00000	0,234	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,655.00000	1,597	17.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		61.00000	0,042	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,618.00000	2,565	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		24.00000	0,010	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,553.00000	3,508	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		9.00000	0,003	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,809.00000	8,846	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		8.00000	0,002	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,814.00000	6,847	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,659.00000	8,696	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		9.00000	0,002	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,665.00000	6,697	28.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		21.00000	0,013	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,677.00000	4,708	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		66.00000	0,063	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,722.00000	2,758	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		290.00000	0,276	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		946.00000	0,971	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		670.00000	0,640	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		326.00000	0,335	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,422.00000	1,370	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		78.00000	0,065	16.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,374.00000	2,318	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		30.00000	0,013	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,356.00000	3,309	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,004	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,509.00000	8,546	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		9.00000	0,003	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,515.00000	6,548	28.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		23.00000	0,015	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,529.00000	4,560	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		73.00000	0,070	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,579.00000	2,615	24.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		328.00000	0,312	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		834.00000	0,857	19.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		757.00000	0,727	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		263.00000	0,272	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,561.00000	1,505	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		67.00000	0,050	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,520.00000	2,466	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		26.00000	0,011	19.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,504.00000	3,459	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		10.00000	0,004	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,559.00000	8,596	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		9.00000	0,003	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,565.00000	6,598	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		22.00000	0,015	26.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,578.00000	4,610	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		70.00000	0,068	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,626.00000	2,663	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		315.00000	0,299	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		871.00000	0,894	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		727.00000	0,697	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		283.00000	0,292	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,515.00000	1,460	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		71.00000	0,055	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,472.00000	2,417	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		28.00000	0,012	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,454.00000	3,409	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,004	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,709.00000	8,746	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		9.00000	0,002	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,715.00000	6,747	28.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		20.00000	0,013	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,726.00000	4,758	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		64.00000	0,060	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,770.00000	2,805	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		279.00000	0,265	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		985.00000	1,010	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		642.00000	0,613	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		348.00000	0,358	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,376.00000	1,326	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		82.00000	0,071	16.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,326.00000	2,269	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		32.00000	0,014	18.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,306.00000	3,260	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		12.00000	0,005	22.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		8,958.00000	8,995	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		8.00000	0,002	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		6,964.00000	6,997	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,108.00000	9,145	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		7.00000	0,002	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,113.00000	7,147	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,358.00000	9,395	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		6.00000	0,002	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,362.00000	7,397	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		15.00000	0,007	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,371.00000	5,402	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		42.00000	0,038	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,398.00000	3,433	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		371.00000	0,352	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		727.00000	0,747	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		853.00000	0,822	16.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		209.00000	0,217	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,702.00000	1,643	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		58.00000	0,038	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,667.00000	2,614	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		23.00000	0,009	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,258.00000	9,295	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		7.00000	0,002	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,263.00000	7,297	29.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,208.00000	9,245	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		7.00000	0,002	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,213.00000	7,247	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,158.00000	9,195	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		7.00000	0,002	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,163.00000	7,197	28.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,058.00000	9,095	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		7.00000	0,002	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,063.00000	7,097	28.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		2.00000	0,000	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,908.00000	8,945	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		8.00000	0,002	28.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,914.00000	6,947	28.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,859.00000	8,896	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		8.00000	0,002	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,864.00000	6,897	28.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,759.00000	8,796	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		8.00000	0,002	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,764.00000	6,797	28.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		20.00000	0,012	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,776.00000	4,807	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		61.00000	0,058	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,817.00000	2,853	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		268.00000	0,255	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,024.00000	1,050	19.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		616.00000	0,587	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		372.00000	0,382	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,330.00000	1,282	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		86.00000	0,077	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,277.00000	2,219	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		33.00000	0,014	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,257.00000	3,210	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		13.00000	0,005	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		3.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,609.00000	8,646	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		9.00000	0,002	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	19.30	Put		6,615.00000	6,647	28.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		21.00000	0,014	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,627.00000	4,659	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		36.00000	0,033	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,642.00000	3,678	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		68.00000	0,065	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,674.00000	2,710	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		138.00000	0,135	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,744.00000	1,780	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		303.00000	0,288	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		909.00000	0,933	19.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		698.00000	0,668	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		304.00000	0,313	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,468.00000	1,415	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		74.00000	0,060	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,423.00000	2,367	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		29.00000	0,012	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,405.00000	3,359	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,004	23.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		167.00000	0,161	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,523.00000	1,556	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		16.00000	0,008	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,222.00000	5,253	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		26.00000	0,020	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,232.00000	4,265	26.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		46.00000	0,043	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,252.00000	3,288	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		90.00000	0,088	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,296.00000	2,333	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		187.00000	0,180	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,393.00000	1,425	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		420.00000	0,399	18.21	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		626.00000	0,644	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		956.00000	0,924	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		162.00000	0,169	16.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,845.00000	1,784	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		51.00000	0,029	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,814.00000	2,763	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		20.00000	0,008	20.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		18.00000	0,010	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		4,974.00000	5,005	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		30.00000	0,026	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		3,986.00000	4,021	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		54.00000	0,051	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,010.00000	3,046	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		108.00000	0,107	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,064.00000	2,102	23.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		228.00000	0,218	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,184.00000	1,213	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		518.00000	0,490	17.52	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	12.65	Put		474.00000	0,485	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,150.00000	1,111	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		106.00000	0,106	16.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2,084.00000	2,023	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		40.00000	0,018	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3,060.00000	3,011	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		16.00000	0,006	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		17.00000	0,009	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,073.00000	5,104	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		28.00000	0,024	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,084.00000	4,119	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		51.00000	0,047	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,107.00000	3,142	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		100.00000	0,099	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,156.00000	2,194	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		211.00000	0,202	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,267.00000	1,297	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		476.00000	0,451	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		532.00000	0,546	17.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,067.00000	1,034	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		123.00000	0,129	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,988.00000	1,927	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		44.00000	0,022	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,961.00000	2,912	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		17.00000	0,007	21.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		19.00000	0,011	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,875.00000	4,906	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		32.00000	0,028	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,888.00000	3,923	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		58.00000	0,054	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,914.00000	2,949	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		116.00000	0,114	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		1,972.00000	2,009	22.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		247.00000	0,236	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,103.00000	1,131	20.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		565.00000	0,537	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		421.00000	0,432	17.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,239.00000	1,196	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		95.00000	0,091	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,180.00000	2,121	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		36.00000	0,016	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,158.00000	3,111	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		14.00000	0,006	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		17.00000	0,008	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,173.00000	5,203	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		27.00000	0,022	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,183.00000	4,217	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		48.00000	0,044	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,204.00000	3,239	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		93.00000	0,091	23.40	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	14.85	Put		2,249.00000	2,286	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		195.00000	0,187	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,351.00000	1,382	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		438.00000	0,415	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		594.00000	0,610	18.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		992.00000	0,960	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		148.00000	0,155	16.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,892.00000	1,831	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		48.00000	0,026	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,863.00000	2,813	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		19.00000	0,008	21.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		16.00000	0,007	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,272.00000	5,302	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		26.00000	0,020	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,282.00000	4,315	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		45.00000	0,041	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,301.00000	3,336	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		87.00000	0,085	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,343.00000	2,380	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		180.00000	0,174	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,436.00000	1,469	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		403.00000	0,382	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		659.00000	0,677	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		921.00000	0,889	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		177.00000	0,184	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,797.00000	1,737	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		53.00000	0,032	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,765.00000	2,713	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		21.00000	0,008	20.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		17.00000	0,008	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,123.00000	5,153	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		28.00000	0,023	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,134.00000	4,168	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		49.00000	0,046	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,155.00000	3,191	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		97.00000	0,095	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,203.00000	2,240	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		203.00000	0,194	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,309.00000	1,339	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		457.00000	0,433	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		563.00000	0,578	17.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1,029.00000	0,997	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		135.00000	0,142	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,940.00000	1,879	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		46.00000	0,024	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,912.00000	2,862	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		18.00000	0,007	21.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		18.00000	0,009	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,024.00000	5,054	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		29.00000	0,025	26.74	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	16.70	Put		4,035.00000	4,070	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		52.00000	0,049	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,058.00000	3,094	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		104.00000	0,103	23.12	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,110.00000	2,148	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		219.00000	0,210	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,225.00000	1,255	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		496.00000	0,470	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		502.00000	0,515	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,105.00000	1,072	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		111.00000	0,117	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2,036.00000	1,975	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		42.00000	0,020	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3,011.00000	2,962	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		17.00000	0,007	21.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		19.00000	0,010	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,925.00000	4,955	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		31.00000	0,027	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,937.00000	3,972	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		56.00000	0,052	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		2,962.00000	2,997	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		112.00000	0,110	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,018.00000	2,055	22.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		237.00000	0,227	20.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,143.00000	1,172	20.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		541.00000	0,513	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		447.00000	0,458	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,194.00000	1,153	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		100.00000	0,098	16.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,132.00000	2,072	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		38.00000	0,017	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,109.00000	3,061	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		15.00000	0,006	22.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		20.00000	0,011	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,826.00000	4,856	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		32.00000	0,029	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,838.00000	3,874	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		59.00000	0,056	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,865.00000	2,901	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		120.00000	0,118	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,926.00000	1,963	22.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		590.00000	0,561	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		396.00000	0,406	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,285.00000	1,239	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		91.00000	0,084	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,229.00000	2,170	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		35.00000	0,015	18.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,208.00000	3,160	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,005	22.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		257.00000	0,245	19.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,063.00000	1,090	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		5.00000	0,001	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,911.00000	7,946	30.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		12.00000	0,004	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,918.00000	5,949	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,099.00000	4,057	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		5.00000	0,002	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		5.00000	0,001	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,811.00000	7,846	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		13.00000	0,004	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,819.00000	5,849	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,198.00000	4,156	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,001	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		5.00000	0,001	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,861.00000	7,896	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		13.00000	0,004	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,869.00000	5,899	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,148.00000	4,106	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,001	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		5.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,111.00000	8,146	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		11.00000	0,003	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,117.00000	6,148	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,901.00000	3,857	25.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		7.00000	0,002	25.18	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	20.90	Call		4.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,210.00000	8,246	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		11.00000	0,003	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,217.00000	6,248	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,801.00000	3,758	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		7.00000	0,003	24.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		4.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,160.00000	8,196	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		11.00000	0,003	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,167.00000	6,198	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,851.00000	3,807	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		7.00000	0,002	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		4.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,260.00000	8,296	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		11.00000	0,003	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,267.00000	6,298	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,752.00000	3,708	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		8.00000	0,003	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		4.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,410.00000	8,446	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		10.00000	0,003	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,416.00000	6,448	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		24.00000	0,017	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,430.00000	4,462	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		78.00000	0,076	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,484.00000	2,521	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,603.00000	3,558	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		9.00000	0,003	24.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		4.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,460.00000	8,496	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		10.00000	0,003	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,466.00000	6,498	27.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		23.00000	0,016	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,479.00000	4,511	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		75.00000	0,073	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,531.00000	2,568	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		4.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,360.00000	8,396	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		10.00000	0,003	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,366.00000	6,398	27.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		24.00000	0,018	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,380.00000	4,413	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		81.00000	0,078	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,437.00000	2,473	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,653.00000	3,608	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		9.00000	0,003	24.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		6.00000	0,001	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,662.00000	7,696	29.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		14.00000	0,005	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,670.00000	5,700	27.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		35.00000	0,032	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,691.00000	3,727	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		134.00000	0,130	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,790.00000	1,825	22.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,347.00000	4,306	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,001	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,745.00000	4,705	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,702.00000	3,658	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		8.00000	0,003	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,695.00000	4,655	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,845.00000	4,805	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,645.00000	4,605	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,000	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		5.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		7,961.00000	7,996	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		12.00000	0,004	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		5,968.00000	5,999	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4,049.00000	4,007	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		5.00000	0,002	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,546.00000	4,506	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,001	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		6.00000	0,002	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
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,512.00000	7,547	29.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		15.00000	0,006	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,521.00000	5,551	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		38.00000	0,035	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,544.00000	3,580	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		149.00000	0,145	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,655.00000	1,690	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,496.00000	4,456	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,001	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		6.00000	0,001	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,762.00000	7,796	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		13.00000	0,004	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,769.00000	5,799	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		33.00000	0,030	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,789.00000	3,825	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		124.00000	0,122	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,880.00000	1,917	22.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,248.00000	4,206	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		4.00000	0,001	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		5.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,011.00000	8,046	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		12.00000	0,003	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,018.00000	6,048	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		4,000.00000	3,957	25.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		6.00000	0,002	25.55	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	20.40	Call		6.00000	0,001	29.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,712.00000	7,746	29.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		13.00000	0,005	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,719.00000	5,750	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		34.00000	0,031	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,740.00000	3,776	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		129.00000	0,126	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,835.00000	1,871	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,297.00000	4,256	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,001	25.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		5.00000	0,001	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,061.00000	8,096	30.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		12.00000	0,003	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,068.00000	6,098	27.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,950.00000	3,907	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		6.00000	0,002	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.86820	12.90730		18.04	0.00	0	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		9.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,152.00000	9,185	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		22.00000	0,015	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,165.00000	7,197	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		8.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,451.00000	9,485	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		21.00000	0,012	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,464.00000	7,494	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		10.00000	0,004	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		8,953.00000	8,986	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		23.00000	0,018	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		6,966.00000	7,000	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		53.00000	0,059	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		4,996.00000	5,041	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		146.00000	0,146	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,089.00000	3,128	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		11.00000	0,004	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,804.00000	8,836	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		24.00000	0,020	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,817.00000	6,852	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		57.00000	0,063	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,850.00000	4,895	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		158.00000	0,157	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		2,951.00000	2,989	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		12.00000	0,004	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,705.00000	8,736	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		25.00000	0,022	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,718.00000	6,754	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		472.00000	0,454	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,165.00000	1,186	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		834.00000	0,807	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		527.00000	0,539	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,363.00000	2,311	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		56.00000	0,043	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,338.00000	3,284	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	0,016	20.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		13.00000	0,005	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,506.00000	8,537	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		27.00000	0,025	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,520.00000	6,557	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		13.00000	0,005	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,556.00000	8,587	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		26.00000	0,024	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,569.00000	6,606	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		911.00000	0,882	17.35	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		454.00000	0,464	17.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,596.00000	1,554	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		139.00000	0,136	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,509.00000	2,455	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		52.00000	0,037	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,485.00000	3,432	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	0,014	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		10.00000	0,004	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,003.00000	9,036	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		51.00000	0,057	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,044.00000	5,089	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		142.00000	0,143	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,135.00000	3,175	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		9.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,202.00000	9,235	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		22.00000	0,015	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,215.00000	7,247	26.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		46.00000	0,052	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,239.00000	5,284	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		8.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,351.00000	9,385	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		21.00000	0,013	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,364.00000	7,395	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1,022.00000	0,991	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		365.00000	0,373	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,765.00000	1,720	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		108.00000	0,102	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,704.00000	2,648	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		47.00000	0,030	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		8.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,401.00000	9,435	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		21.00000	0,012	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,414.00000	7,444	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,722.00000	1,678	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		115.00000	0,110	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,655.00000	2,599	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		48.00000	0,031	18.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		8.00000	0,003	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,301.00000	9,335	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		21.00000	0,013	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,314.00000	7,345	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		343.00000	0,330	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,636.00000	1,662	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		589.00000	0,568	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		882.00000	0,900	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1,052.00000	1,020	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		345.00000	0,352	16.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,808.00000	1,763	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		101.00000	0,095	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,752.00000	2,696	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		45.00000	0,028	18.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		9.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,252.00000	9,285	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		45.00000	0,051	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,288.00000	5,333	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		125.00000	0,127	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,368.00000	3,409	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		9.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,102.00000	9,135	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		23.00000	0,016	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,116.00000	7,148	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		10.00000	0,003	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,053.00000	9,085	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		23.00000	0,016	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,066.00000	7,098	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		50.00000	0,056	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,093.00000	5,138	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		139.00000	0,140	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,182.00000	3,222	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		11.00000	0,004	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,904.00000	8,936	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		24.00000	0,019	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,917.00000	6,951	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		54.00000	0,060	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		4,947.00000	4,992	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		150.00000	0,150	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,043.00000	3,082	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,318.00000	1,282	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		211.00000	0,214	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,170.00000	2,121	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		63.00000	0,053	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,143.00000	3,087	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		36.00000	0,019	19.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		11.00000	0,004	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,854.00000	8,886	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		24.00000	0,019	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,867.00000	6,901	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		12.00000	0,004	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,755.00000	8,786	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		25.00000	0,021	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,768.00000	6,803	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		459.00000	0,442	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,202.00000	1,224	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,435.00000	1,395	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		178.00000	0,177	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,315.00000	2,263	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		58.00000	0,045	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		12.00000	0,005	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,655.00000	8,687	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		26.00000	0,023	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,669.00000	6,705	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		48.00000	0,054	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,191.00000	5,236	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		80.00000	0,086	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,223.00000	4,268	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		132.00000	0,133	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,275.00000	3,315	24.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		223.00000	0,217	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,366.00000	2,399	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		485.00000	0,467	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,128.00000	1,149	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		859.00000	0,831	17.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		502.00000	0,513	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,515.00000	1,474	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		158.00000	0,156	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,412.00000	2,359	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		55.00000	0,041	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,387.00000	3,333	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	0,015	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		334.00000	0,321	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,677.00000	1,703	20.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		36.00000	0,042	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,729.00000	5,774	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		100.00000	0,105	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,793.00000	3,837	24.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		166.00000	0,165	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,859.00000	2,897	23.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,113.00000	1,080	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		306.00000	0,312	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,895.00000	1,850	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		88.00000	0,082	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		38.00000	0,044	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,631.00000	5,676	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		660.00000	0,636	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		753.00000	0,768	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,177.00000	1,143	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		270.00000	0,275	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,983.00000	1,938	16.49	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	11.00	Put		76.00000	0,070	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,948.00000	2,891	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		41.00000	0,023	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		44.00000	0,050	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,337.00000	5,382	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		74.00000	0,080	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,367.00000	4,412	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		122.00000	0,125	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,415.00000	3,457	24.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		206.00000	0,201	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,499.00000	2,533	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		447.00000	0,430	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,240.00000	1,262	19.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		787.00000	0,760	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		580.00000	0,592	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,395.00000	1,357	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		188.00000	0,189	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,266.00000	2,216	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		59.00000	0,048	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,241.00000	3,185	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		34.00000	0,017	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,280.00000	1,245	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		223.00000	0,227	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,121.00000	2,074	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		64.00000	0,056	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,094.00000	3,037	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		37.00000	0,019	19.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		58.00000	0,064	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,801.00000	4,846	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		98.00000	0,103	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,841.00000	3,885	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		606.00000	0,584	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		849.00000	0,866	18.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,082.00000	1,050	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		325.00000	0,332	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,801.00000	2,745	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		44.00000	0,027	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		37.00000	0,043	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,680.00000	5,725	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		103.00000	0,107	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,746.00000	3,789	24.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		171.00000	0,169	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,814.00000	2,851	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		370.00000	0,356	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,513.00000	1,538	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		641.00000	0,618	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		784.00000	0,800	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,144.00000	1,111	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		287.00000	0,293	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,939.00000	1,893	16.49	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	11.05	Put		82.00000	0,075	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,899.00000	2,842	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		42.00000	0,024	18.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		39.00000	0,045	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,582.00000	5,627	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		65.00000	0,071	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,608.00000	4,653	25.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		108.00000	0,112	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,651.00000	3,694	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		180.00000	0,177	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,723.00000	2,759	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		679.00000	0,654	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		722.00000	0,736	18.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,210.00000	1,176	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		253.00000	0,258	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2,028.00000	1,982	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		71.00000	0,064	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,997.00000	2,939	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		40.00000	0,021	18.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		698.00000	0,674	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		691.00000	0,706	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,243.00000	1,209	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		236.00000	0,241	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3,046.00000	2,988	19.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		39.00000	0,020	19.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		43.00000	0,049	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,386.00000	5,431	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		72.00000	0,078	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,415.00000	4,460	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		119.00000	0,122	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,462.00000	3,504	24.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		200.00000	0,196	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,543.00000	2,578	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		764.00000	0,737	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		607.00000	0,619	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,357.00000	1,319	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		200.00000	0,201	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,218.00000	2,168	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		61.00000	0,050	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,192.00000	3,136	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		35.00000	0,018	19.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		435.00000	0,418	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,278.00000	1,300	19.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		49.00000	0,055	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,142.00000	5,187	26.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		83.00000	0,088	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,176.00000	4,220	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		135.00000	0,136	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,228.00000	3,268	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		230.00000	0,222	22.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,323.00000	2,354	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		512.00000	0,493	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,055.00000	1,075	19.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		56.00000	0,061	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,899.00000	4,943	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		94.00000	0,098	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		3,937.00000	3,980	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		154.00000	0,153	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		2,997.00000	3,035	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		260.00000	0,251	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,103.00000	2,133	21.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		573.00000	0,552	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		916.00000	0,934	18.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		62.00000	0,067	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,705.00000	4,749	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,680.00000	1,636	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		123.00000	0,118	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,606.00000	2,551	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		49.00000	0,033	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,583.00000	3,531	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	0,013	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		67.00000	0,072	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,560.00000	4,604	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		111.00000	0,114	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,604.00000	3,646	24.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		309.00000	0,298	21.15	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,802.00000	1,830	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,638.00000	1,595	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		131.00000	0,127	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,557.00000	2,503	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		50.00000	0,035	17.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		105.00000	0,109	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,698.00000	3,741	24.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		175.00000	0,173	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,768.00000	2,805	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		294.00000	0,284	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,887.00000	1,916	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		498.00000	0,480	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,091.00000	1,112	19.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		885.00000	0,856	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		478.00000	0,488	17.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,555.00000	1,514	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		148.00000	0,146	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,460.00000	2,407	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		53.00000	0,039	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,436.00000	3,383	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		29.00000	0,015	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		23.00000	0,017	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,016.00000	7,049	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		40.00000	0,046	26.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,533.00000	5,578	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		87.00000	0,092	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,080.00000	4,124	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		185.00000	0,182	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,678.00000	2,714	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		401.00000	0,386	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,394.00000	1,418	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		938.00000	0,908	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		431.00000	0,440	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2,073.00000	2,027	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		66.00000	0,059	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,534.00000	3,482	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	0,014	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		5,010.00000	4,969	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,001	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		380.00000	0,366	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,473.00000	1,498	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		22.00000	0,014	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,265.00000	7,296	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		35.00000	0,041	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,778.00000	5,823	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		76.00000	0,082	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,319.00000	4,364	25.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		162.00000	0,161	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,905.00000	2,943	23.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		352.00000	0,338	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,595.00000	1,620	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		810.00000	0,783	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		553.00000	0,565	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,851.00000	1,806	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		94.00000	0,088	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,289.00000	3,235	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		32.00000	0,017	19.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,762.00000	4,720	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		5.00000	0,002	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		19.00000	0,010	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,712.00000	7,742	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		29.00000	0,032	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,222.00000	6,264	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		60.00000	0,066	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,753.00000	4,798	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		129.00000	0,130	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,322.00000	3,362	24.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		280.00000	0,270	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		1,973.00000	2,002	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		623.00000	0,601	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		816.00000	0,833	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,474.00000	1,434	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		167.00000	0,166	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,850.00000	2,793	18.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		43.00000	0,025	18.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,318.00000	4,273	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,005	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		42.00000	0,048	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,435.00000	5,480	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		70.00000	0,076	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,463.00000	4,508	25.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		116.00000	0,119	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,509.00000	3,551	24.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		195.00000	0,191	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,588.00000	2,623	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		325.00000	0,313	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,718.00000	1,745	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		423.00000	0,407	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,316.00000	1,339	19.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		557.00000	0,536	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		950.00000	0,968	18.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		741.00000	0,715	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		634.00000	0,647	17.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		993.00000	0,963	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		386.00000	0,395	17.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		361.00000	0,347	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,554.00000	1,579	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		41.00000	0,047	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,484.00000	5,529	26.90	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	17.35	Call		68.00000	0,074	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,511.00000	4,556	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		113.00000	0,117	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,556.00000	3,599	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		190.00000	0,186	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,633.00000	2,668	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		412.00000	0,396	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,355.00000	1,378	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		542.00000	0,521	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		985.00000	1,003	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		719.00000	0,694	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		662.00000	0,676	17.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		965.00000	0,935	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		408.00000	0,417	17.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		390.00000	0,376	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,433.00000	1,458	20.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		63.00000	0,069	26.01	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,656.00000	4,701	26.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		527.00000	0,507	19.08	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,020.00000	1,039	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		317.00000	0,306	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,760.00000	1,788	21.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		18.00000	0,008	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,911.00000	7,940	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		33.00000	0,039	27.38	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	14/06/2010	Foreign Exchange Future	18.80	Put		5,926.00000	5,971	27.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		91.00000	0,096	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		3,984.00000	4,028	25.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		254.00000	0,245	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,147.00000	2,177	21.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,123.00000	4,076	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,008	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		19.00000	0,009	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,812.00000	7,841	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		34.00000	0,040	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,827.00000	5,872	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		96.00000	0,100	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,889.00000	3,932	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		267.00000	0,257	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,060.00000	2,089	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,220.00000	4,174	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,006	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		19.00000	0,008	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,862.00000	7,890	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		34.00000	0,039	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,877.00000	5,921	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,172.00000	4,125	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,007	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		17.00000	0,007	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,110.00000	8,139	26.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		30.00000	0,034	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,123.00000	6,166	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,927.00000	3,878	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,010	22.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		16.00000	0,006	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,209.00000	8,238	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		78.00000	0,084	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,271.00000	4,316	25.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		217.00000	0,211	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,410.00000	2,443	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,829.00000	3,779	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		22.00000	0,011	21.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		17.00000	0,007	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,160.00000	8,189	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		30.00000	0,033	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,173.00000	6,215	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,878.00000	3,829	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		21.00000	0,011	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		16.00000	0,006	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,259.00000	8,288	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		29.00000	0,031	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,272.00000	6,313	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		212.00000	0,206	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,455.00000	2,488	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,780.00000	3,729	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		23.00000	0,011	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		14.00000	0,006	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,407.00000	8,438	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		28.00000	0,027	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,421.00000	6,459	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,632.00000	3,581	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		25.00000	0,013	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		14.00000	0,005	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,457.00000	8,487	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		27.00000	0,026	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,470.00000	6,508	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		15.00000	0,006	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,358.00000	8,388	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		28.00000	0,028	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,371.00000	6,410	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,681.00000	3,630	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		24.00000	0,012	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		20.00000	0,010	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,663.00000	7,692	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		287.00000	0,277	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,930.00000	1,959	21.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,367.00000	4,323	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		10.00000	0,005	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,730.00000	3,680	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		23.00000	0,012	21.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,712.00000	4,670	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		5.00000	0,002	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,861.00000	4,820	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		4.00000	0,002	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,663.00000	4,620	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		6.00000	0,002	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		18.00000	0,008	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		7,961.00000	7,990	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		32.00000	0,038	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		5,975.00000	6,020	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		89.00000	0,094	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,032.00000	4,076	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		248.00000	0,240	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,191.00000	2,222	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4,074.00000	4,027	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,009	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		19.00000	0,009	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,762.00000	7,791	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		273.00000	0,264	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,016.00000	2,046	21.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,269.00000	4,224	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		12.00000	0,006	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,564.00000	4,521	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		7.00000	0,003	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		20.00000	0,011	26.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,513.00000	7,543	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,515.00000	4,471	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		8.00000	0,003	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		18.00000	0,007	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,011.00000	8,039	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		31.00000	0,037	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,024.00000	6,069	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		243.00000	0,234	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,236.00000	2,266	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		4,026.00000	3,977	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		19.00000	0,009	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		13.00000	0,005	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,606.00000	8,637	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		26.00000	0,023	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,619.00000	6,655	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		18.00000	0,007	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,061.00000	8,089	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		31.00000	0,036	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,074.00000	6,118	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		85.00000	0,090	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,128.00000	4,172	25.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		236.00000	0,228	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,279.00000	2,310	22.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,976.00000	3,928	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,010	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		15.00000	0,006	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,308.00000	8,338	26.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		28.00000	0,030	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,321.00000	6,362	27.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.23560	11.24440		15.46	988,732.80	88	30,813.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,456.00000	8,464	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	43.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,456.00000	6,464	43.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,556.00000	8,564	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	43.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,556.00000	6,564	43.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,206.00000	8,214	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	42.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,206.00000	6,214	42.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,000	38.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,207.00000	4,214	38.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,796.00000	1,786	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2.00000	0,000	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,794.00000	2,786	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,794.00000	3,786	31.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	31.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,106.00000	8,114	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	42.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,106.00000	6,114	42.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,000	38.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,107.00000	4,114	38.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		136.00000	0,117	15.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		242.00000	0,231	15.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		912.00000	0,891	18.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		18.00000	0,005	18.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,895.00000	1,886	23.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1.00000	0,000	23.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,894.00000	2,886	21.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,894.00000	3,886	32.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	32.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,006.00000	8,014	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	42.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,006.00000	6,014	42.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		172.00000	0,155	15.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		178.00000	0,169	15.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,008.00000	0,989	18.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		14.00000	0,003	18.73	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	8.25	Call		2,994.00000	2,986	20.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,994.00000	3,986	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,356.00000	8,364	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	43.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,356.00000	6,364	43.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,606.00000	8,614	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	43.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,606.00000	6,614	43.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,656.00000	8,664	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	43.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,656.00000	6,664	43.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,506.00000	8,514	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,506.00000	6,514	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,406.00000	8,414	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	43.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,406.00000	6,414	43.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	46.38	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	14/12/2009	Foreign Exchange Future	19.50	Put		8,256.00000	8,264	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,256.00000	6,264	42.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,156.00000	8,164	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	42.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,156.00000	6,164	42.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,000	38.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,157.00000	4,164	38.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		121.00000	0,101	16.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		277.00000	0,265	16.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		864.00000	0,842	18.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		20.00000	0,006	18.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,845.00000	1,836	23.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1.00000	0,000	23.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,844.00000	2,836	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,844.00000	3,836	31.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	31.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,056.00000	8,064	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	42.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,056.00000	6,064	42.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	46.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,956.00000	7,964	46.28	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	17.20	Call		0.00000	0,000	42.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,956.00000	5,964	42.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,000	37.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,957.00000	3,964	37.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,000	31.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		2,958.00000	2,964	31.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		202.00000	0,182	15.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		158.00000	0,146	15.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,056.00000	1,038	19.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		12.00000	0,002	19.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,045.00000	2,036	24.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1.00000	0,000	24.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,044.00000	3,036	21.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		4,044.00000	4,036	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,000	38.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,057.00000	4,064	38.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,000	32.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,058.00000	3,064	32.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		153.00000	0,135	15.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		209.00000	0,199	15.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		960.00000	0,940	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		16.00000	0,004	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,945.00000	1,936	23.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1.00000	0,000	23.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,944.00000	2,936	21.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,944.00000	3,936	33.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	33.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		1.00000	0,000	38.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,257.00000	4,264	38.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		2.00000	0,000	33.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,258.00000	3,264	33.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		96.00000	0,076	16.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		352.00000	0,340	16.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		770.00000	0,746	17.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		26.00000	0,010	17.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,746.00000	1,736	22.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2.00000	0,000	22.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,744.00000	2,736	21.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,744.00000	3,736	30.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	30.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		1.00000	0,000	38.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,357.00000	4,364	38.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		76.00000	0,056	17.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		432.00000	0,420	17.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,646.00000	1,636	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2.00000	0,000	22.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,644.00000	2,636	22.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	22.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,644.00000	3,636	29.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	29.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,506.00000	4,514	39.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,497.00000	1,486	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		3.00000	0,000	21.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,494.00000	2,486	22.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,494.00000	3,486	27.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,606.00000	4,614	39.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		459.00000	0,430	16.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		65.00000	0,044	16.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,398.00000	1,386	20.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		4.00000	0,000	20.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,394.00000	2,386	22.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,394.00000	3,386	26.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,806.00000	4,814	39.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,000	36.74	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	15.05	Put		3,807.00000	3,814	36.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,202.00000	1,187	19.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		8.00000	0,001	19.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,195.00000	2,186	23.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		1.00000	0,000	23.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,194.00000	3,186	23.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	23.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,856.00000	4,864	39.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		267.00000	0,243	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		123.00000	0,107	15.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,153.00000	1,137	19.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		9.00000	0,001	19.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,144.00000	3,136	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,756.00000	4,764	39.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,000	36.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,757.00000	3,764	36.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		33.00000	0,017	19.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		789.00000	0,781	19.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		340.00000	0,312	16.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		96.00000	0,076	16.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,251.00000	1,237	20.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		7.00000	0,001	20.10	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	9.00	Call		2,245.00000	2,236	23.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,000	23.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,244.00000	3,236	24.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	24.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,656.00000	4,664	39.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,000	35.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,657.00000	3,664	35.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		40.00000	0,022	18.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		696.00000	0,686	18.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		418.00000	0,389	16.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		74.00000	0,053	16.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,349.00000	1,336	20.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		5.00000	0,000	20.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,344.00000	2,336	23.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	23.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,344.00000	3,336	25.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	25.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		86.00000	0,065	16.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		392.00000	0,379	16.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		1.00000	0,000	38.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,407.00000	4,414	38.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,597.00000	1,586	22.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		3.00000	0,000	22.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,594.00000	2,586	22.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,594.00000	3,586	28.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,456.00000	4,464	38.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,000	34.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,457.00000	3,464	34.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		61.00000	0,041	17.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		517.00000	0,505	17.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		588.00000	0,560	17.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		44.00000	0,024	17.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,547.00000	1,536	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		3.00000	0,000	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,544.00000	2,536	22.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,544.00000	3,536	27.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	27.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,556.00000	4,564	39.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,000	35.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,557.00000	3,564	35.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		49.00000	0,030	18.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		605.00000	0,594	18.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		501.00000	0,472	16.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		57.00000	0,036	16.94	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	9.80	Call		1,448.00000	1,436	21.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		4.00000	0,000	21.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,444.00000	2,436	22.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,444.00000	3,436	26.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	26.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		30.00000	0,014	19.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		836.00000	0,828	19.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		44.00000	0,026	18.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		650.00000	0,640	18.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		55.00000	0,035	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		561.00000	0,549	17.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,856.00000	6,864	44.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,356.00000	5,364	40.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,000	37.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,857.00000	3,864	37.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		27.00000	0,012	19.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		883.00000	0,876	19.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		678.00000	0,652	17.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		34.00000	0,016	17.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,145.00000	2,136	23.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1.00000	0,000	23.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	44.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,006.00000	7,014	44.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,506.00000	5,514	41.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,000	38.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,007.00000	4,014	38.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		544.00000	0,516	17.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		50.00000	0,030	17.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,995.00000	1,986	24.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1.00000	0,000	24.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	44.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,306.00000	7,314	44.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	41.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,806.00000	5,814	41.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		1.00000	0,000	38.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,307.00000	4,314	38.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		303.00000	0,277	16.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		109.00000	0,091	16.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,696.00000	1,686	22.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2.00000	0,000	22.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,000	34.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,507.00000	3,514	34.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		36.00000	0,019	18.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		742.00000	0,733	18.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		108.00000	0,088	16.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		314.00000	0,302	16.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		378.00000	0,350	16.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		84.00000	0,064	16.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		817.00000	0,794	18.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		23.00000	0,008	18.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,000	34.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,407.00000	3,414	34.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		24.00000	0,011	19.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		930.00000	0,925	19.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		68.00000	0,048	17.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		474.00000	0,462	17.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		234.00000	0,211	15.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		140.00000	0,125	15.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		633.00000	0,605	17.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		39.00000	0,019	17.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		20.00000	0,008	20.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,026.00000	1,022	20.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,000	33.90	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,357.00000	3,364	33.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		22.00000	0,009	20.18	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		978.00000	0,973	20.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		19.00000	0,007	20.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,075.00000	1,071	20.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		15.00000	0,004	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,221.00000	1,218	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		17.00000	0,006	20.92	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	12.35	Put		1,123.00000	1,120	20.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		10.00000	0,002	22.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,466.00000	1,466	22.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		12.00000	0,003	22.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,368.00000	1,367	22.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		13.00000	0,004	21.67	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,269.00000	1,268	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		16.00000	0,005	21.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,172.00000	1,169	21.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		8.00000	0,002	23.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,614.00000	1,616	23.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		9.00000	0,002	22.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,515.00000	1,516	22.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		11.00000	0,003	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,417.00000	1,417	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		12.00000	0,003	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,318.00000	1,317	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		9.00000	0,002	23.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,565.00000	1,566	23.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		7.00000	0,001	24.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,763.00000	1,765	24.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		8.00000	0,001	23.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,664.00000	1,665	23.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		7.00000	0,001	23.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,713.00000	1,715	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		2.00000	0,000	30.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,858.00000	2,864	30.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		6.00000	0,001	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,862.00000	1,865	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		5.00000	0,001	26.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,111.00000	2,115	26.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		6.00000	0,001	24.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,912.00000	1,915	24.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		6.00000	0,001	24.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,812.00000	1,815	24.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		2.00000	0,000	30.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,758.00000	2,764	30.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		3.00000	0,000	29.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,659.00000	2,664	29.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,000	28.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,559.00000	2,564	28.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		3.00000	0,000	28.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,459.00000	2,464	28.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		3.00000	0,000	27.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,359.00000	2,364	27.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		4.00000	0,000	26.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,260.00000	2,264	26.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		4.00000	0,000	26.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,160.00000	2,164	26.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		5.00000	0,001	25.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,061.00000	2,065	25.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		5.00000	0,001	25.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,961.00000	1,965	25.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,000	31.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,008.00000	3,014	31.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,000	31.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,908.00000	2,914	31.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		2.00000	0,000	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,808.00000	2,814	30.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		2.00000	0,000	29.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,708.00000	2,714	29.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		3.00000	0,000	29.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,609.00000	2,614	29.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		3.00000	0,000	28.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,509.00000	2,514	28.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		3.00000	0,000	27.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,409.00000	2,414	27.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		4.00000	0,000	27.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,310.00000	2,314	27.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		4.00000	0,000	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,210.00000	2,214	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		5.00000	0,001	25.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,011.00000	2,015	25.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,000	35.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,607.00000	3,614	35.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	45.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,706.00000	7,714	45.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,706.00000	5,714	41.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,000	36.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,707.00000	3,714	36.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,300.00000	1,286	20.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		6.00000	0,000	20.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,295.00000	2,286	23.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1.00000	0,000	23.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,294.00000	3,286	24.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	24.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,294.00000	4,286	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	45.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,756.00000	7,764	45.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,756.00000	5,764	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,244.00000	4,236	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	45.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,806.00000	7,814	45.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,194.00000	4,186	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	46.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		7,906.00000	7,914	46.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	42.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,906.00000	5,914	42.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,000	37.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,907.00000	3,914	37.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,105.00000	1,088	19.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		11.00000	0,002	19.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,095.00000	2,086	23.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1.00000	0,000	23.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,094.00000	3,086	22.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,094.00000	4,086	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	46.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,856.00000	7,864	46.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,856.00000	5,864	42.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,144.00000	4,136	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	33.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,306.00000	8,314	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	42.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,306.00000	6,314	42.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		724.00000	0,698	17.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		30.00000	0,012	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,694.00000	2,686	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,694.00000	3,686	29.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.42830	11.43560		16.47	3,428,490.00	300	5,105.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,216.00000	8,222	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,001	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,219.00000	6,223	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		14.00000	0,016	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,228.00000	4,238	27.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		66.00000	0,067	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,280.00000	2,289	23.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		350.00000	0,334	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		564.00000	0,556	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		901.00000	0,889	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		115.00000	0,111	15.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,815.00000	1,793	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		29.00000	0,015	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,795.00000	2,782	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		9.00000	0,004	21.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,789.00000	3,779	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		3.00000	0,001	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,466.00000	8,472	30.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		5.00000	0,001	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,469.00000	6,473	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,565.00000	8,572	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,001	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,568.00000	6,573	28.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,316.00000	8,322	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,001	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,319.00000	6,323	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		150.00000	0,144	20.43	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,314.00000	1,316	20.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,116.00000	8,122	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,001	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,120.00000	6,123	27.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		15.00000	0,018	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,129.00000	4,140	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		72.00000	0,072	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,186.00000	2,194	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		384.00000	0,367	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		498.00000	0,489	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		979.00000	0,967	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		93.00000	0,089	15.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,913.00000	1,891	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		27.00000	0,013	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,894.00000	2,881	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		8.00000	0,003	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,888.00000	3,879	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		2.00000	0,001	25.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,001	30.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,966.00000	7,973	30.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		6.00000	0,002	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,970.00000	5,974	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		16.00000	0,020	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,980.00000	3,992	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		82.00000	0,081	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,046.00000	2,053	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		442.00000	0,427	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		406.00000	0,399	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,101.00000	1,092	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		65.00000	0,064	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,059.00000	2,038	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		23.00000	0,010	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,043.00000	3,031	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		7.00000	0,003	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		4,038.00000	4,029	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		2.00000	0,001	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,016.00000	8,022	30.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		6.00000	0,001	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,020.00000	6,023	27.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		16.00000	0,020	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,030.00000	4,042	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		79.00000	0,078	23.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,093.00000	2,100	23.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		422.00000	0,404	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		436.00000	0,426	16.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,059.00000	1,048	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		73.00000	0,070	15.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,010.00000	1,988	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		24.00000	0,010	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,993.00000	2,981	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		7.00000	0,003	22.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,988.00000	3,979	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		2.00000	0,001	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,366.00000	8,372	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,001	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,369.00000	6,373	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,615.00000	8,622	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,001	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,618.00000	6,623	28.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,000	30.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,665.00000	8,672	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,001	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,668.00000	6,673	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,515.00000	8,522	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,001	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,519.00000	6,523	27.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,416.00000	8,422	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,001	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,419.00000	6,423	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,266.00000	8,272	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,001	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,269.00000	6,273	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,166.00000	8,172	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		5.00000	0,001	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,169.00000	6,173	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		14.00000	0,017	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,178.00000	4,189	27.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		69.00000	0,069	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,233.00000	2,241	23.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		366.00000	0,350	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		530.00000	0,522	16.99	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	10.60	Call		940.00000	0,927	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		104.00000	0,099	15.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,864.00000	1,842	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		28.00000	0,014	17.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,845.00000	2,831	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		9.00000	0,003	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,839.00000	3,829	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		3.00000	0,001	25.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,000	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,066.00000	8,072	30.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,001	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,070.00000	6,073	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,001	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,916.00000	7,923	30.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		6.00000	0,002	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,920.00000	5,924	27.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		17.00000	0,021	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,931.00000	3,943	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		36.00000	0,040	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,950.00000	2,962	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		85.00000	0,083	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,999.00000	2,005	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		186.00000	0,177	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,100.00000	1,099	19.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		466.00000	0,450	16.37	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	11.35	Put		380.00000	0,372	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,147.00000	1,137	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		61.00000	0,059	15.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,108.00000	2,087	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		22.00000	0,009	18.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,093.00000	3,081	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		7.00000	0,003	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,088.00000	4,079	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		2.00000	0,001	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		15.00000	0,019	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,079.00000	4,091	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		32.00000	0,036	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,096.00000	3,108	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		75.00000	0,075	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,139.00000	2,147	23.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		164.00000	0,156	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,228.00000	1,228	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		402.00000	0,385	16.65	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		466.00000	0,457	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,019.00000	1,007	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		83.00000	0,079	15.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,961.00000	1,939	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		25.00000	0,011	17.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,944.00000	2,931	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		8.00000	0,003	21.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,938.00000	3,929	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		2.00000	0,001	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		13.00000	0,015	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,277.00000	4,287	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		27.00000	0,031	26.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,291.00000	3,303	26.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		63.00000	0,064	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,327.00000	2,336	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		139.00000	0,133	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,403.00000	1,405	20.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		334.00000	0,318	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		598.00000	0,590	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		864.00000	0,851	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		128.00000	0,123	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,767.00000	1,745	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		31.00000	0,017	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,746.00000	2,732	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		10.00000	0,004	20.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,739.00000	3,729	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		3.00000	0,001	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		13.00000	0,014	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,327.00000	4,336	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		26.00000	0,030	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,340.00000	3,352	26.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		60.00000	0,062	24.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,374.00000	2,384	24.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		133.00000	0,128	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,447.00000	1,450	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		319.00000	0,304	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		633.00000	0,626	17.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		827.00000	0,814	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		141.00000	0,136	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,719.00000	1,697	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		33.00000	0,019	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,697.00000	2,682	20.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		11.00000	0,004	20.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,689.00000	3,679	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		3.00000	0,001	25.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		12.00000	0,011	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,526.00000	4,533	27.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		22.00000	0,027	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,536.00000	3,549	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		51.00000	0,053	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,565.00000	2,575	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		114.00000	0,110	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,628.00000	1,632	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		265.00000	0,252	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		779.00000	0,774	18.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		691.00000	0,677	15.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		205.00000	0,199	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,526.00000	1,506	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		40.00000	0,028	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,500.00000	2,483	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		14.00000	0,005	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,490.00000	3,480	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		4.00000	0,002	24.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		11.00000	0,010	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,575.00000	4,582	27.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		22.00000	0,026	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,586.00000	3,598	26.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		48.00000	0,051	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,612.00000	2,623	24.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		110.00000	0,106	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,674.00000	1,678	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		253.00000	0,241	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		817.00000	0,813	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		659.00000	0,645	16.00	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		223.00000	0,217	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,478.00000	1,459	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		42.00000	0,031	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,450.00000	2,434	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		14.00000	0,006	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,440.00000	3,430	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		4.00000	0,002	24.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		12.00000	0,012	27.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,426.00000	4,434	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		24.00000	0,028	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,438.00000	3,450	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		55.00000	0,057	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,469.00000	2,479	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		123.00000	0,119	21.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,537.00000	1,541	21.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		290.00000	0,277	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		704.00000	0,699	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		757.00000	0,744	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		171.00000	0,166	15.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,622.00000	1,601	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		36.00000	0,023	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,598.00000	2,583	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		12.00000	0,005	20.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,590.00000	3,579	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		4.00000	0,001	24.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		13.00000	0,013	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,377.00000	4,385	27.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		25.00000	0,029	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,389.00000	3,401	26.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		58.00000	0,059	24.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,422.00000	2,431	24.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		128.00000	0,123	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,492.00000	1,495	21.11	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	11.80	Call		304.00000	0,290	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		668.00000	0,662	17.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		792.00000	0,779	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		156.00000	0,151	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,670.00000	1,649	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		34.00000	0,021	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,647.00000	2,632	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		11.00000	0,004	20.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,639.00000	3,629	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		3.00000	0,001	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		12.00000	0,012	27.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,476.00000	4,484	27.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		23.00000	0,027	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,487.00000	3,499	26.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		53.00000	0,055	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,517.00000	2,527	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		118.00000	0,114	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,582.00000	1,586	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		277.00000	0,264	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		741.00000	0,736	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		724.00000	0,710	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		188.00000	0,182	15.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,574.00000	1,553	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		38.00000	0,025	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,549.00000	2,533	20.12	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	8.90	Put		13.00000	0,005	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,540.00000	3,529	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		4.00000	0,001	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		11.00000	0,009	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,725.00000	4,731	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		19.00000	0,024	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,733.00000	3,746	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		43.00000	0,046	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,757.00000	2,768	24.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		98.00000	0,095	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,812.00000	1,817	22.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		221.00000	0,211	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		935.00000	0,933	18.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		571.00000	0,556	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		285.00000	0,278	16.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,335.00000	1,319	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		49.00000	0,041	16.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,303.00000	2,285	19.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		17.00000	0,007	19.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,291.00000	3,280	23.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		5.00000	0,002	23.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		11.00000	0,010	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,625.00000	4,632	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		21.00000	0,025	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,635.00000	3,647	27.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		46.00000	0,049	24.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,660.00000	2,671	24.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		106.00000	0,102	21.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,720.00000	1,724	21.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		242.00000	0,230	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		856.00000	0,852	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		629.00000	0,614	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		243.00000	0,236	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,430.00000	1,412	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		44.00000	0,034	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,401.00000	2,384	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		15.00000	0,006	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,391.00000	3,380	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		5.00000	0,002	23.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		11.00000	0,009	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,675.00000	4,681	27.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		20.00000	0,024	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,684.00000	3,696	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		45.00000	0,047	24.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,709.00000	2,719	24.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		102.00000	0,099	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,766.00000	1,771	22.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		599.00000	0,584	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		263.00000	0,256	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,383.00000	1,365	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		47.00000	0,037	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,352.00000	2,334	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		16.00000	0,006	19.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,341.00000	3,330	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		5.00000	0,002	23.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		10.00000	0,008	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,774.00000	4,780	27.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		19.00000	0,023	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,783.00000	3,795	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		41.00000	0,044	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,805.00000	2,816	25.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		95.00000	0,092	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,859.00000	1,864	22.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		212.00000	0,202	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		976.00000	0,974	19.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		543.00000	0,528	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		307.00000	0,300	16.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,288.00000	1,273	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		52.00000	0,045	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,254.00000	2,235	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		18.00000	0,007	18.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,241.00000	3,230	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		5.00000	0,002	23.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		10.00000	0,007	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,824.00000	4,829	27.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		18.00000	0,022	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,832.00000	3,844	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		39.00000	0,042	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,853.00000	2,864	25.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		91.00000	0,089	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,905.00000	1,911	22.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		203.00000	0,193	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,017.00000	1,015	19.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		516.00000	0,501	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		330.00000	0,323	16.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,241.00000	1,227	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		55.00000	0,049	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,205.00000	2,186	18.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		19.00000	0,008	18.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,192.00000	3,180	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		6.00000	0,002	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		231.00000	0,220	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		895.00000	0,892	18.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		3.00000	0,001	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,717.00000	7,723	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,002	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,721.00000	5,724	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,287.00000	4,279	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,001	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,001	30.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		7,866.00000	7,873	30.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		6.00000	0,002	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,870.00000	5,874	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		17.00000	0,022	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,881.00000	3,894	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		88.00000	0,086	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,952.00000	1,958	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		491.00000	0,475	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		355.00000	0,347	16.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,194.00000	1,182	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		58.00000	0,054	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,156.00000	2,136	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		20.00000	0,008	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,142.00000	3,130	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		6.00000	0,002	22.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,137.00000	4,129	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,001	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		3.00000	0,001	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,817.00000	7,823	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		6.00000	0,002	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,820.00000	5,824	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,187.00000	4,179	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,001	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,001	29.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,667.00000	7,673	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		7.00000	0,002	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,671.00000	5,674	27.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,337.00000	4,328	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		3.00000	0,001	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,767.00000	7,773	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		7.00000	0,002	27.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,771.00000	5,774	27.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,237.00000	4,229	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,001	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.61950	11.62480		16.80	0.00	0	922.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		444.00000	0,427	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		919.00000	0,908	18.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		502.00000	0,484	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		777.00000	0,765	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		472.00000	0,455	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		847.00000	0,836	17.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		10.00000	0,017	31.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,685.00000	7,698	31.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		21.00000	0,041	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,696.00000	5,722	29.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		87.00000	0,089	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,762.00000	3,770	25.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		227.00000	0,219	21.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,902.00000	1,900	21.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		752.00000	0,731	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		427.00000	0,412	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,440.00000	1,419	15.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		115.00000	0,100	15.67	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,361.00000	2,342	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		36.00000	0,023	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,342.00000	3,327	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		17.00000	0,008	20.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,330.00000	4,321	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		5.00000	0,002	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		9.00000	0,015	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,984.00000	7,996	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		17.00000	0,037	29.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,992.00000	6,018	29.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		78.00000	0,080	26.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,053.00000	4,061	26.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		196.00000	0,190	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,171.00000	2,171	22.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		608.00000	0,588	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		583.00000	0,569	16.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,191.00000	1,172	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		166.00000	0,153	15.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,070.00000	2,051	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		45.00000	0,032	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,048.00000	3,030	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		23.00000	0,011	19.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		4,034.00000	4,023	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		9.00000	0,004	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		9.00000	0,014	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,084.00000	8,095	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		16.00000	0,036	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,091.00000	6,117	29.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		72.00000	0,077	26.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,147.00000	4,158	26.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		186.00000	0,181	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,261.00000	2,262	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		570.00000	0,551	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		645.00000	0,632	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,119.00000	1,100	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		194.00000	0,181	15.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,976.00000	1,957	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		51.00000	0,038	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,949.00000	2,932	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		24.00000	0,013	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,935.00000	3,924	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		10.00000	0,005	22.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		10.00000	0,017	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,735.00000	7,748	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		21.00000	0,041	29.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,746.00000	5,772	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	14/06/2010	Foreign Exchange Future	15.35	Call		86.00000	0,088	26.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,811.00000	3,819	26.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		221.00000	0,214	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,946.00000	1,945	21.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		726.00000	0,705	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		451.00000	0,436	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,397.00000	1,377	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		122.00000	0,108	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,312.00000	2,293	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		37.00000	0,024	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,293.00000	3,278	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		18.00000	0,009	20.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,280.00000	4,271	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		5.00000	0,002	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		10.00000	0,016	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,785.00000	7,797	31.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		20.00000	0,040	29.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,795.00000	5,821	29.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		84.00000	0,086	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,859.00000	3,867	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		216.00000	0,209	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,991.00000	1,990	21.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		701.00000	0,681	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		476.00000	0,462	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,355.00000	1,335	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		130.00000	0,116	15.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,264.00000	2,245	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		39.00000	0,026	16.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,244.00000	3,228	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		19.00000	0,009	20.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,231.00000	4,222	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		6.00000	0,003	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		10.00000	0,015	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,935.00000	7,946	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		18.00000	0,038	29.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,943.00000	5,969	29.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		79.00000	0,082	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,004.00000	4,013	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		201.00000	0,195	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,126.00000	2,126	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		630.00000	0,610	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		555.00000	0,541	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,231.00000	1,212	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		156.00000	0,143	15.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,118.00000	2,099	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		43.00000	0,030	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,097.00000	3,080	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		22.00000	0,011	19.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,083.00000	4,073	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		8.00000	0,004	23.15	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	19.45	Call		10.00000	0,016	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,835.00000	7,847	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		19.00000	0,039	29.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,844.00000	5,870	29.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		82.00000	0,085	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,907.00000	3,916	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		211.00000	0,204	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,036.00000	2,035	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		677.00000	0,656	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		502.00000	0,487	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,313.00000	1,293	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		138.00000	0,124	15.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,215.00000	2,196	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		40.00000	0,027	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,195.00000	3,179	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		20.00000	0,010	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,181.00000	4,172	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		6.00000	0,003	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		10.00000	0,016	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,885.00000	7,897	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		18.00000	0,039	29.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,893.00000	5,920	29.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		81.00000	0,083	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,956.00000	3,964	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		206.00000	0,199	21.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,081.00000	2,080	21.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		653.00000	0,633	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		528.00000	0,514	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,272.00000	1,253	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		147.00000	0,134	15.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,167.00000	2,147	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		42.00000	0,028	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,146.00000	3,129	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		21.00000	0,010	20.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,132.00000	4,122	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		7.00000	0,003	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		8.00000	0,013	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,233.00000	8,244	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		16.00000	0,033	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,241.00000	6,264	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		65.00000	0,072	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,290.00000	4,303	27.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		172.00000	0,167	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,397.00000	2,398	22.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		519.00000	0,500	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		744.00000	0,731	17.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,017.00000	0,997	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		242.00000	0,228	15.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,838.00000	1,818	16.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		63.00000	0,049	16.04	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	8.85	Call		2,802.00000	2,784	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		27.00000	0,015	18.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,786.00000	3,774	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		11.00000	0,005	22.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		8.00000	0,013	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,183.00000	8,194	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		16.00000	0,034	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,191.00000	6,215	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		67.00000	0,074	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,242.00000	4,255	26.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		176.00000	0,172	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,351.00000	2,353	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		535.00000	0,516	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		710.00000	0,697	17.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,050.00000	1,031	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		225.00000	0,212	15.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,884.00000	1,864	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		59.00000	0,045	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,851.00000	2,833	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		26.00000	0,014	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,836.00000	3,824	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		11.00000	0,005	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		8.00000	0,012	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,283.00000	8,293	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		15.00000	0,032	30.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,290.00000	6,313	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		62.00000	0,071	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,337.00000	4,352	27.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		167.00000	0,163	22.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,442.00000	2,444	22.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		984.00000	0,965	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		259.00000	0,246	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,793.00000	1,772	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		68.00000	0,053	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,753.00000	2,734	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		28.00000	0,015	18.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,737.00000	3,725	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		12.00000	0,006	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		7.00000	0,012	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,332.00000	8,343	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		15.00000	0,032	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,340.00000	6,363	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		60.00000	0,069	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,385.00000	4,400	27.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		163.00000	0,159	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,488.00000	2,490	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		487.00000	0,469	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		812.00000	0,800	17.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		953.00000	0,933	15.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		278.00000	0,264	15.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,748.00000	1,727	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		73.00000	0,058	15.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,704.00000	2,685	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		29.00000	0,016	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,687.00000	3,675	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		12.00000	0,006	21.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		9.00000	0,014	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,134.00000	8,145	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		16.00000	0,035	29.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,141.00000	6,166	29.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		70.00000	0,075	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,195.00000	4,206	26.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		181.00000	0,176	22.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,306.00000	2,307	22.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		553.00000	0,533	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		678.00000	0,664	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,084.00000	1,065	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		209.00000	0,196	15.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,930.00000	1,910	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		55.00000	0,041	16.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,900.00000	2,882	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		25.00000	0,013	19.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,885.00000	3,874	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		10.00000	0,005	22.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		7.00000	0,012	31.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,382.00000	8,393	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		15.00000	0,031	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,390.00000	6,412	30.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		58.00000	0,068	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,433.00000	4,449	27.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		159.00000	0,156	23.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,534.00000	2,537	23.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		922.00000	0,902	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		297.00000	0,283	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,703.00000	1,682	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		78.00000	0,063	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,655.00000	2,636	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		30.00000	0,017	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,638.00000	3,625	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		13.00000	0,006	21.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,011	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,532.00000	8,542	31.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		14.00000	0,029	30.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,539.00000	6,560	30.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		52.00000	0,064	27.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,577.00000	4,595	27.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		147.00000	0,145	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,672.00000	2,676	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		430.00000	0,414	18.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		955.00000	0,945	18.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		833.00000	0,813	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		358.00000	0,344	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,570.00000	1,549	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		95.00000	0,080	15.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,508.00000	2,489	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		33.00000	0,020	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,490.00000	3,476	21.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		15.00000	0,007	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.98870	11.99270		17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		85.00000	0,087	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,292.00000	8,298	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		136.00000	0,136	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,343.00000	6,347	27.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		219.00000	0,215	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,426.00000	4,426	25.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		390.00000	0,384	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,597.00000	2,595	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		806.00000	0,797	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,013.00000	1,008	18.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,245.00000	1,237	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		452.00000	0,448	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,955.00000	1,950	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		162.00000	0,161	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,851.00000	2,839	16.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		58.00000	0,050	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	13/12/2010	Foreign Exchange Future	8.20	Call		3,824.00000	3,810	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		31.00000	0,021	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		858.00000	0,849	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		915.00000	0,910	17.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		84.00000	0,085	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,341.00000	8,346	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		135.00000	0,134	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,392.00000	6,395	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		216.00000	0,213	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,473.00000	4,474	25.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		383.00000	0,377	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,640.00000	2,638	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		790.00000	0,781	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,047.00000	1,042	18.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,218.00000	1,209	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		475.00000	0,470	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,914.00000	1,910	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		171.00000	0,171	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,804.00000	2,792	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		61.00000	0,053	16.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,774.00000	3,761	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		31.00000	0,022	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		65.00000	0,066	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,022.00000	9,027	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		114.00000	0,115	28.77	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	18.95	Put		7,071.00000	7,076	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		181.00000	0,178	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,138.00000	5,139	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		307.00000	0,302	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,264.00000	3,263	23.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		599.00000	0,592	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,556.00000	1,553	19.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		895.00000	0,886	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		852.00000	0,847	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,393.00000	1,386	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		350.00000	0,347	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,165.00000	2,160	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		122.00000	0,121	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,089.00000	3,076	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		46.00000	0,037	17.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		67.00000	0,068	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		8,924.00000	8,929	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		117.00000	0,117	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		6,974.00000	6,978	28.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		185.00000	0,183	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,042.00000	5,044	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		317.00000	0,312	23.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,174.00000	3,173	23.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		623.00000	0,615	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,480.00000	1,476	19.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		935.00000	0,926	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		792.00000	0,787	17.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,462.00000	1,455	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		319.00000	0,316	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,254.00000	2,247	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		111.00000	0,108	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,186.00000	3,173	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		43.00000	0,034	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		92.00000	0,094	29.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,099.00000	8,105	29.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		143.00000	0,142	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,150.00000	6,153	27.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		231.00000	0,228	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,238.00000	4,239	24.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		417.00000	0,411	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,424.00000	2,422	21.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		876.00000	0,867	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		883.00000	0,878	17.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,360.00000	1,352	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		367.00000	0,363	16.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,121.00000	2,117	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		128.00000	0,128	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		3,040.00000	3,027	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		47.00000	0,038	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		4,020.00000	4,007	20.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		27.00000	0,018	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		88.00000	0,090	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,195.00000	8,201	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		140.00000	0,139	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,247.00000	6,250	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		225.00000	0,221	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,332.00000	4,332	25.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		403.00000	0,397	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,510.00000	2,508	21.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		840.00000	0,831	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		947.00000	0,942	18.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,301.00000	1,293	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		408.00000	0,404	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		2,037.00000	2,033	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		144.00000	0,144	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,945.00000	2,933	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		52.00000	0,044	16.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,922.00000	3,908	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		29.00000	0,019	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		79.00000	0,081	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,486.00000	8,492	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		130.00000	0,129	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,537.00000	6,540	28.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		207.00000	0,204	25.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,614.00000	4,615	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		365.00000	0,359	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,772.00000	2,770	22.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		743.00000	0,734	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,150.00000	1,145	18.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,140.00000	1,131	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		547.00000	0,542	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,795.00000	1,790	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		202.00000	0,201	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,664.00000	2,653	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		71.00000	0,064	16.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,627.00000	3,613	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		34.00000	0,024	18.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		75.00000	0,076	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,632.00000	8,637	29.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		125.00000	0,125	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,682.00000	6,686	28.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		199.00000	0,197	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,756.00000	4,758	25.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		348.00000	0,342	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,905.00000	2,903	22.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		700.00000	0,691	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,257.00000	1,252	18.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,067.00000	1,058	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		624.00000	0,619	17.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,680.00000	1,675	16.18	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	13/12/2010	Foreign Exchange Future	10.55	Put		237.00000	0,236	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,526.00000	2,516	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		83.00000	0,077	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,480.00000	3,466	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		37.00000	0,027	18.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		95.00000	0,096	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		7,952.00000	7,957	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		148.00000	0,146	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,005.00000	6,007	27.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		240.00000	0,236	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,097.00000	4,097	24.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		437.00000	0,431	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,294.00000	2,292	21.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,165.00000	4,153	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		22.00000	0,014	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		94.00000	0,095	29.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,001.00000	8,006	29.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		146.00000	0,145	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,053.00000	6,056	27.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		237.00000	0,233	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,144.00000	4,144	24.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		430.00000	0,424	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,337.00000	2,335	21.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		915.00000	0,906	17.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		822.00000	0,817	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,428.00000	1,420	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		335.00000	0,331	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,209.00000	2,204	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		116.00000	0,115	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,137.00000	3,124	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		44.00000	0,035	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,116.00000	4,104	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		23.00000	0,015	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		93.00000	0,094	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,050.00000	8,055	29.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		145.00000	0,143	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,102.00000	6,104	27.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		234.00000	0,230	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,191.00000	4,191	24.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		424.00000	0,417	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,381.00000	2,378	21.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		4,068.00000	4,056	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		25.00000	0,017	20.00	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.87700	254.04200			55,852,940.00	22	44.00
AL7T	On	04/02/2010	Index Future			323.10700	323.99700			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			299.73900	300.67300			17,984,340.00	6	588.00
ALBI	On	06/05/2010	Index Future			305.23700	306.18900			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			310.64100	311.46500			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			6.88980	6.94180		16.08	206,694.00	30	12,155.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	58.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,908.00000	7,960	58.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	47.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,908.00000	3,960	47.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	38.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,909.00000	1,961	38.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,093.00000	1,041	28.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,001	28.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,092.00000	2,040	24.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,092.00000	4,040	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	58.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,858.00000	7,910	58.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	52.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,858.00000	5,910	52.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	47.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,858.00000	3,910	47.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	38.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,859.00000	1,911	38.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,142.00000	1,091	28.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,001	28.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,142.00000	2,090	24.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,142.00000	3,090	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,142.00000	4,090	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,958.00000	8,010	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	52.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,958.00000	6,010	52.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,958.00000	4,010	47.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	39.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,959.00000	2,011	39.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,042.00000	1,990	24.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,042.00000	2,990	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,042.00000	3,990	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	57.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,808.00000	7,860	57.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	52.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,808.00000	5,860	52.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	47.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,808.00000	3,860	47.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	37.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,809.00000	1,861	37.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,192.00000	1,140	28.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	28.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,192.00000	2,140	24.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,192.00000	3,140	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,192.00000	4,140	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	57.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,758.00000	7,810	57.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	52.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,758.00000	5,810	52.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	46.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,758.00000	3,810	46.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	37.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,759.00000	1,811	37.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,242.00000	1,190	28.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,242.00000	2,190	24.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,242.00000	3,190	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,242.00000	4,190	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	23.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	56.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,458.00000	7,510	56.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	51.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,458.00000	5,510	51.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	45.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,458.00000	3,510	45.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,001	33.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,459.00000	1,511	33.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,542.00000	1,490	27.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,542.00000	2,490	24.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,542.00000	3,490	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,542.00000	4,490	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	57.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,708.00000	7,760	57.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	52.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,708.00000	5,760	52.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	46.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,708.00000	3,760	46.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	36.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,709.00000	1,761	36.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,292.00000	1,240	28.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,292.00000	2,240	24.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,292.00000	3,240	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,292.00000	4,240	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	57.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,658.00000	7,710	57.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	46.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,658.00000	3,710	46.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	35.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,659.00000	1,711	35.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,342.00000	1,290	27.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,342.00000	2,290	24.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,342.00000	4,290	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	57.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,608.00000	7,660	57.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	46.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,608.00000	3,660	46.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	35.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,609.00000	1,661	35.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,392.00000	1,340	27.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,392.00000	2,340	24.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,392.00000	4,340	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	57.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,558.00000	7,610	57.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	51.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,558.00000	5,610	51.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	46.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,558.00000	3,610	46.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	34.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,559.00000	1,611	34.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,442.00000	1,390	27.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,442.00000	2,390	24.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,442.00000	3,390	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,442.00000	4,390	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	57.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,508.00000	7,560	57.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	51.67	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	12.45	Put		5,508.00000	5,560	51.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	45.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,508.00000	3,560	45.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	34.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,509.00000	1,561	34.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,492.00000	1,440	27.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,492.00000	2,440	24.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,492.00000	3,440	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,492.00000	4,440	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	56.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,408.00000	7,460	56.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	51.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,408.00000	5,460	51.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,408.00000	3,460	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,592.00000	2,540	23.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,592.00000	3,540	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		994.00000	0,942	28.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,002	28.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		895.00000	0,843	27.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		3.00000	0,003	27.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		796.00000	0,744	25.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		4.00000	0,004	25.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		944.00000	0,892	27.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		2.00000	0,002	27.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,043.00000	0,992	29.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		1.00000	0,002	29.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		747.00000	0,695	25.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		5.00000	0,005	25.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		845.00000	0,794	26.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		3.00000	0,004	26.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	51.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,608.00000	5,660	51.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	48.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,108.00000	4,160	48.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	42.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,608.00000	2,660	42.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		3.00000	0,002	29.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,111.00000	1,162	29.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,892.00000	1,840	25.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,392.00000	3,340	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,892.00000	4,840	23.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,392.00000	6,340	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,658.00000	5,710	52.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	48.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,158.00000	4,210	48.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	42.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,658.00000	2,710	42.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		2.00000	0,002	30.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,160.00000	1,212	30.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,842.00000	1,790	25.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,342.00000	3,290	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,842.00000	4,790	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,342.00000	6,290	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	52.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,908.00000	5,960	52.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	48.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,408.00000	4,460	48.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	43.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,908.00000	2,960	43.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,001	32.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,409.00000	1,461	32.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,592.00000	1,540	26.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,092.00000	3,040	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,592.00000	4,540	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,092.00000	6,040	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		698.00000	0,647	24.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		6.00000	0,007	24.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		31.00000	0,024	20.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		339.00000	0,384	20.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		46.00000	0,035	18.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		254.00000	0,295	18.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		68.00000	0,053	17.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		176.00000	0,213	17.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		102.00000	0,080	16.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		110.00000	0,140	16.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		166.00000	0,128	16.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		74.00000	0,088	16.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		241.00000	0,198	18.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		49.00000	0,058	18.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		413.00000	0,365	20.64	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	6.55	Put		21.00000	0,025	20.64	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Call		506.00000	0,456	21.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Put		14.00000	0,016	21.95	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Call		601.00000	0,550	23.26	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Put		9.00000	0,010	23.26	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Call		649.00000	0,598	23.91	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Put		7.00000	0,008	23.91	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Call		553.00000	0,503	22.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Put		11.00000	0,013	22.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Call		25.00000	0,020	20.73	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Put		383.00000	0,430	20.73	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Call		37.00000	0,029	19.56	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Put		295.00000	0,339	19.56	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Call		56.00000	0,043	18.40	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Put		214.00000	0,253	18.40	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Call		84.00000	0,065	17.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Put		142.00000	0,175	17.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Call		132.00000	0,098	16.08	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Put		90.00000	0,108	16.08	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Call		202.00000	0,162	17.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Put		60.00000	0,072	17.38	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Call		282.00000	0,237	18.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Put		40.00000	0,047	18.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Call		368.00000	0,320	19.99	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Put		26.00000	0,030	19.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		459.00000	0,410	21.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		17.00000	0,020	21.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		324.00000	0,278	19.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		32.00000	0,038	19.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,108.00000	8,160	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	53.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,108.00000	6,160	53.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	39.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,108.00000	2,160	39.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,892.00000	2,840	23.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	23.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,892.00000	3,840	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,058.00000	8,110	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	53.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,058.00000	6,110	53.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,058.00000	4,110	47.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,000	39.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,059.00000	2,110	39.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,942.00000	1,890	25.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,942.00000	2,890	23.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,942.00000	3,890	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,158.00000	8,210	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	53.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,158.00000	6,210	53.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	40.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,158.00000	2,210	40.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,842.00000	2,790	23.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,842.00000	3,790	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,008.00000	8,060	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	52.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,008.00000	6,060	52.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,008.00000	4,060	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,001	39.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,009.00000	2,061	39.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,992.00000	1,940	25.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,992.00000	2,940	23.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,992.00000	3,940	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,258.00000	8,310	58.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	53.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,258.00000	6,310	53.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	48.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,258.00000	4,310	48.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	40.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,258.00000	2,310	40.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,742.00000	1,690	26.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,742.00000	2,690	23.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,742.00000	3,690	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.94280	6.99610		16.33	416,568.00	60	8,528.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,804.00000	7,857	41.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,000	35.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,805.00000	5,857	35.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,806.00000	3,859	30.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	0,013	23.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,818.00000	1,870	23.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,207.00000	1,154	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		11.00000	0,011	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,197.00000	2,144	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,196.00000	3,143	27.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,196.00000	4,143	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	42.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,904.00000	7,957	42.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,904.00000	5,957	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	30.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,906.00000	3,959	30.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		12.00000	0,011	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,916.00000	1,968	23.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,110.00000	1,057	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		14.00000	0,014	18.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,098.00000	2,045	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,096.00000	3,043	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,096.00000	4,043	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,954.00000	8,007	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,954.00000	6,007	36.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	30.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,956.00000	4,009	30.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		11.00000	0,011	23.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,965.00000	2,018	23.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,061.00000	1,009	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		15.00000	0,016	17.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,048.00000	1,995	25.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,046.00000	2,993	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,046.00000	3,993	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	42.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,854.00000	7,907	42.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,000	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,855.00000	5,907	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	30.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,856.00000	3,909	30.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	0,012	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,867.00000	1,919	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,158.00000	1,106	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		12.00000	0,013	18.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,147.00000	2,094	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	25.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,146.00000	3,093	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,146.00000	4,093	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,754.00000	7,807	41.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	35.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,755.00000	5,808	35.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,756.00000	3,809	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	0,014	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,769.00000	1,821	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,256.00000	1,203	19.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		10.00000	0,010	19.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,247.00000	2,194	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,246.00000	3,193	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,246.00000	4,193	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,454.00000	7,507	40.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	34.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,455.00000	5,508	34.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	29.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,456.00000	3,509	29.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		22.00000	0,020	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,476.00000	1,527	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,552.00000	1,498	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,005	21.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,546.00000	2,493	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,546.00000	3,493	24.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	24.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,546.00000	4,493	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,654.00000	7,707	41.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	35.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,655.00000	5,708	35.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	29.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,656.00000	3,709	29.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		17.00000	0,015	22.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,671.00000	1,722	22.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,354.00000	1,301	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		8.00000	0,008	20.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,347.00000	2,294	26.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.42	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	3.65	Call		3,346.00000	3,293	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,346.00000	4,293	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	41.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,704.00000	7,757	41.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	35.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,705.00000	5,758	35.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	29.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,706.00000	3,759	29.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		16.00000	0,014	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,720.00000	1,771	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,305.00000	1,252	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		9.00000	0,009	19.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,297.00000	2,244	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,296.00000	3,243	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,296.00000	4,243	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,604.00000	7,657	41.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,605.00000	5,658	35.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	29.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,606.00000	3,659	29.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		18.00000	0,017	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,622.00000	1,674	22.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,403.00000	1,350	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	20.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,397.00000	2,343	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	26.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,396.00000	3,343	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,396.00000	4,343	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,554.00000	7,607	41.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	35.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,555.00000	5,608	35.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	29.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,556.00000	3,609	29.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		19.00000	0,018	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,573.00000	1,625	22.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,453.00000	1,400	20.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	20.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,447.00000	2,393	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	26.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,446.00000	3,393	25.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.72	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	2.55	Call		4,446.00000	4,393	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,504.00000	7,557	40.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,505.00000	5,558	34.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,506.00000	3,559	29.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		21.00000	0,019	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,525.00000	1,576	22.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,502.00000	1,449	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	21.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,496.00000	2,443	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,496.00000	3,443	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,496.00000	4,443	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	40.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,404.00000	7,457	40.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	34.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,405.00000	5,458	34.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,002	28.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,407.00000	3,459	28.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		24.00000	0,022	21.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,428.00000	1,479	21.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,601.00000	1,548	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,005	21.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,596.00000	2,543	27.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,596.00000	3,543	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,596.00000	4,543	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		920.00000	0,870	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		24.00000	0,027	17.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		1,013.00000	0,962	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		17.00000	0,019	17.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		966.00000	0,915	17.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		20.00000	0,022	17.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		275.00000	0,246	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		229.00000	0,253	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		332.00000	0,299	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		186.00000	0,206	16.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		395.00000	0,359	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		149.00000	0,166	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		537.00000	0,495	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		91.00000	0,102	16.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		615.00000	0,571	17.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		69.00000	0,078	17.09	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	15/03/2010	Foreign Exchange Future	6.35	Call		698.00000	0,652	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		52.00000	0,059	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		785.00000	0,737	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		39.00000	0,044	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		874.00000	0,825	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		28.00000	0,032	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		829.00000	0,780	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		33.00000	0,037	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		210.00000	0,190	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		314.00000	0,347	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		249.00000	0,226	16.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		253.00000	0,283	16.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		303.00000	0,272	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		207.00000	0,229	16.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		363.00000	0,328	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		167.00000	0,185	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		428.00000	0,391	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		132.00000	0,148	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		499.00000	0,459	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		103.00000	0,116	16.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		576.00000	0,532	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		80.00000	0,089	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		656.00000	0,611	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		60.00000	0,068	17.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		741.00000	0,694	17.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		45.00000	0,051	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		463.00000	0,424	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		117.00000	0,131	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,104.00000	8,157	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	36.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,104.00000	6,157	36.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,001	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,106.00000	4,158	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		9.00000	0,009	24.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,113.00000	2,166	24.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,899.00000	1,846	24.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,896.00000	2,843	28.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,896.00000	3,843	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,054.00000	8,107	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,054.00000	6,107	36.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,001	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,056.00000	4,108	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		10.00000	0,009	24.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,064.00000	2,116	24.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		229.00000	0,207	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		283.00000	0,314	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,949.00000	1,895	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,002	24.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,946.00000	2,893	28.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,946.00000	3,893	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	21.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,004.00000	8,057	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,004.00000	6,057	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,006.00000	4,059	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		11.00000	0,010	24.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,015.00000	2,067	24.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,998.00000	1,945	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,996.00000	2,943	28.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,996.00000	3,943	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	21.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,154.00000	8,207	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	36.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,154.00000	6,207	36.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,001	31.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,156.00000	4,208	31.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	0,008	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,163.00000	2,215	24.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		193.00000	0,174	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		347.00000	0,381	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,849.00000	1,796	23.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	23.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,846.00000	2,793	28.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,846.00000	3,793	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,254.00000	8,307	42.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,254.00000	6,307	37.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,255.00000	4,308	31.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		8.00000	0,007	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,262.00000	2,314	24.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		162.00000	0,146	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		416.00000	0,453	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,750.00000	1,697	23.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.09	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	15/03/2010	Foreign Exchange Future	4.25	Call		2,746.00000	2,693	27.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,746.00000	3,693	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.99100	7.04120		16.62	0.00	0	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,560.00000	7,610	32.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,561.00000	5,611	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		9.00000	0,009	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,568.00000	3,618	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		72.00000	0,067	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,631.00000	1,676	22.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		586.00000	0,552	15.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		145.00000	0,161	15.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,456.00000	1,406	17.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		15.00000	0,015	17.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,445.00000	2,392	21.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		4.00000	0,001	21.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,441.00000	3,391	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,441.00000	4,391	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,510.00000	7,560	32.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	29.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,511.00000	5,561	29.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	0,009	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,519.00000	3,568	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		75.00000	0,070	22.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,584.00000	1,629	22.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		620.00000	0,584	15.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		129.00000	0,143	15.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,505.00000	1,455	17.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		14.00000	0,014	17.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,494.00000	2,442	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,001	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,491.00000	3,441	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	24.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,491.00000	4,441	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,460.00000	7,510	32.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	29.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,461.00000	5,511	29.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		11.00000	0,010	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,470.00000	3,519	25.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		78.00000	0,073	22.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,537.00000	1,582	22.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		655.00000	0,618	15.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		114.00000	0,127	15.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,554.00000	1,504	18.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		13.00000	0,013	18.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,544.00000	2,492	20.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,001	20.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,541.00000	3,491	24.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	24.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,541.00000	4,491	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		523.00000	0,491	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		182.00000	0,200	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	33.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,810.00000	7,860	33.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,811.00000	5,861	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		7.00000	0,007	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,816.00000	3,866	26.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		59.00000	0,056	23.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,868.00000	1,915	23.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		438.00000	0,410	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		247.00000	0,269	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,212.00000	1,162	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		21.00000	0,021	15.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,197.00000	2,145	21.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		6.00000	0,004	21.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,192.00000	3,141	21.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	21.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,191.00000	4,141	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	32.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,710.00000	7,760	32.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,711.00000	5,761	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	0,008	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,717.00000	3,767	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		64.00000	0,060	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,773.00000	1,819	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		494.00000	0,463	16.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		203.00000	0,222	16.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,309.00000	1,259	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		18.00000	0,018	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,296.00000	2,243	21.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		5.00000	0,002	21.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,292.00000	3,241	22.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	22.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,291.00000	4,241	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	33.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,860.00000	7,910	33.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	30.07	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	14/06/2010	Foreign Exchange Future	12.90	Put		5,861.00000	5,911	30.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		7.00000	0,007	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,866.00000	3,916	26.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		57.00000	0,054	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,916.00000	1,963	23.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		412.00000	0,386	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		271.00000	0,295	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,163.00000	1,113	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		22.00000	0,022	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,147.00000	2,096	21.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		6.00000	0,005	21.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,142.00000	3,091	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,141.00000	4,091	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	32.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,760.00000	7,810	32.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	0,002	29.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,761.00000	5,811	29.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		8.00000	0,007	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,767.00000	3,816	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		61.00000	0,058	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,820.00000	1,867	23.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		465.00000	0,436	16.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		224.00000	0,245	16.22	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,260.00000	1,210	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		19.00000	0,019	16.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,246.00000	2,194	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		5.00000	0,003	21.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,242.00000	3,191	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	21.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,241.00000	4,191	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		1.00000	0,001	32.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,610.00000	7,660	32.73	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		2.00000	0,002	29.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,611.00000	5,661	29.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		9.00000	0,008	25.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,618.00000	3,667	25.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		69.00000	0,065	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,678.00000	1,724	22.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		554.00000	0,521	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		163.00000	0,180	15.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,407.00000	1,357	17.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		16.00000	0,016	17.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,395.00000	2,342	21.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		4.00000	0,001	21.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,392.00000	3,341	23.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		1.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,391.00000	4,341	29.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.15	Put		8,110.00000	8,160	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Call		2.00000	0,002	30.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.15	Put		6,111.00000	6,161	30.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Call		6.00000	0,005	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.15	Put		4,115.00000	4,164	26.59	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Call		46.00000	0,042	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.15	Put		2,155.00000	2,201	24.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		305.00000	0,286	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		414.00000	0,445	17.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		930.00000	0,886	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		39.00000	0,045	14.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,900.00000	1,849	20.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		9.00000	0,008	20.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,893.00000	2,841	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		2.00000	0,000	19.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,891.00000	3,841	28.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	28.36	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,060.00000	8,110	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		2.00000	0,002	30.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,061.00000	6,111	30.42	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		6.00000	0,006	26.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,065.00000	4,115	26.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		48.00000	0,045	24.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,107.00000	2,154	24.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		323.00000	0,303	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		382.00000	0,412	16.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		974.00000	0,929	14.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		33.00000	0,038	14.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,949.00000	1,899	21.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		8.00000	0,008	21.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,943.00000	2,891	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		2.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,941.00000	3,891	28.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	28.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,960.00000	8,010	33.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		2.00000	0,002	30.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,961.00000	6,011	30.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		6.00000	0,006	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,965.00000	4,015	26.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		53.00000	0,050	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,012.00000	2,059	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		365.00000	0,340	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		324.00000	0,349	16.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,066.00000	1,017	14.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		25.00000	0,026	14.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,048.00000	1,998	21.91	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	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,042.00000	2,991	19.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,000	19.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,041.00000	3,991	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	33.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,910.00000	7,960	33.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	30.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,911.00000	5,961	30.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		7.00000	0,006	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,916.00000	3,965	26.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		55.00000	0,052	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,964.00000	2,011	23.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		388.00000	0,362	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		297.00000	0,321	16.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,115.00000	1,065	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		24.00000	0,024	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,097.00000	2,047	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	21.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,092.00000	3,041	20.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	20.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,091.00000	4,041	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,160.00000	8,210	33.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,161.00000	6,211	30.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		5.00000	0,005	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,164.00000	4,214	26.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		43.00000	0,040	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,202.00000	2,249	24.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		288.00000	0,270	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		447.00000	0,479	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		888.00000	0,844	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		47.00000	0,053	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,850.00000	1,800	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	20.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,843.00000	2,791	20.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,000	20.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,841.00000	3,791	27.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	27.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,010.00000	8,060	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,011.00000	6,061	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		6.00000	0,006	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,015.00000	4,065	26.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		51.00000	0,047	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,060.00000	2,106	24.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		342.00000	0,321	16.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		351.00000	0,380	16.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		1,018.00000	0,972	14.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		27.00000	0,031	14.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,999.00000	1,948	21.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		8.00000	0,007	21.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,992.00000	2,941	19.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	19.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,991.00000	3,941	29.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,210.00000	8,260	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		2.00000	0,002	30.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,211.00000	6,261	30.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		5.00000	0,005	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,214.00000	4,264	26.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		41.00000	0,038	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,250.00000	2,297	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		272.00000	0,255	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		481.00000	0,514	17.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		846.00000	0,804	15.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		55.00000	0,063	15.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,801.00000	1,751	20.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	20.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,793.00000	2,741	20.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,000	20.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,791.00000	3,741	27.34	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	27.34	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.56800	130.75700			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			132.96300	133.15600			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			301.43500	302.36500		5.37	452,152,500.00	150	1,145.00
GOVI	On 04/02/2010	GOVI	304.00	Call		21,606.00000	1,778	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		37,956.00000	4,343	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			306.96400	307.91200		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		47,247.00000	4,289	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		66,127.00000	7,125	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			312.68500	313.65000		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		59,565.00000	5,504	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		79,065.00000	8,419	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			363.35700	363.66800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			7.13000	7.13000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			7.13000	7.13000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JROD	On	30/11/2009	Rodi			6.73200	6.73500			0.00	0	0.00
JROD	On	31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			290.50200	291.36600			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			295.83100	296.71000			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.60100	7.55600			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		85.00000	0,153		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.49600	8.44400		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call		174.00000	0,141	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,703.00000	3,929	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.56900	8.51400		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,696.00000	1,562	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,763.00000	1,891	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.61400	8.55500		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,598.00000	2,441	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,712.00000	1,824	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.14700	9.09600		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		216.00000	0,174	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,522.00000	8,954	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.19700	9.14400		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		2,945.00000	2,718	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,279.00000	4,537	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.23300	9.17900		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,808.00000	4,539	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,166.00000	4,386	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.53700	8.49600		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		45.00000	0,037	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,068.00000	4,222	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.60600	8.56200		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,279.00000	1,197	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,513.00000	1,596	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.64800	8.60000		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,544.00000	2,433	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,122.00000	1,183	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.07000	9.01900		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		152.00000	0,124	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,595.00000	4,835	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.14000	9.08700		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,796.00000	1,664	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,244.00000	2,383	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.19100	9.13500		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,890.00000	2,734	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,318.00000	2,441	7.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.06000	9.01900		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		163.00000	0,137	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,051.00000	5,261	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,443.00000	1,319	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,553.00000	1,665	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		431.00000	0,376	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,491.00000	3,672	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.12400	9.08200		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,979.00000	1,861	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,443.00000	2,562	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.17100	9.12700		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,157.00000	3,019	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,481.00000	2,586	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.58900	8.56900		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		27.00000	0,024	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,533.00000	3,594	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.67900	8.65700		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,286.00000	1,246	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,005.00000	1,031	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.73800	8.71400		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,859.00000	1,816	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,049.00000	1,075	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.23900	9.19900		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		109.00000	0,091	9.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Put		5,934.00000	6,151	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.30600	9.26400		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,280.00000	2,152	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,361.00000	2,475	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.35700	9.31400		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,518.00000	3,374	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,473.00000	2,572	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.23600	9.19500		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		267.00000	0,229	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,647.00000	4,858	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.29500	9.25300		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,386.00000	2,252	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,404.00000	2,521	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.33900	9.29500		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,664.00000	3,509	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,466.00000	2,570	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.90200	8.83100		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		17.00000	0,011	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,958.00000	12,512	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,517.00000	7,983	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		115.00000	0,141	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.93400	8.86200		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,743.00000	1,536	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,692.00000	5,050	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future			8.95500	8.88100		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,335.00000	3,056	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,376.00000	4,674	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			297.69000	298.60300			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.15000	304.08000			0.00	0	0.00
Total for Derivatives :										617,157,619.00	11,932	310,144.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.55000	7.50500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.41500	8.37000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.09500	9.05000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.46500	8.43000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.99500	8.95000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.00500	8.96000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.51000	8.48500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.18000	9.13500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.18000	9.13500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.86500	8.80500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							617,157,619.00	11,932	310,144.00