



Daily MTM Report

Daily summary for: 04/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/12/2009 Foreign Exchange Future			7.36150	7.33620		18.19	21,694,340.50	2,947	277,294.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		9,014.00000	8,989	67.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	64.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		7,014.00000	6,989	64.08	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,564.00000	8,539	67.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,436.00000	3,462	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,764.00000	8,739	67.46	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	63.24	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,764.00000	6,739	63.24	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		263.00000	0,280	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		27.00000	0,019	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,236.00000	1,262	27.11	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	6.10	Put		0.00000	0,001	27.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,236.00000	2,262	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,236.00000	3,262	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,514.00000	8,489	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	62.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,514.00000	6,489	62.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,486.00000	3,512	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,664.00000	8,639	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,336.00000	3,362	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,964.00000	8,939	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	63.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,964.00000	6,939	63.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,164.00000	9,139	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	64.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,164.00000	7,139	64.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		42.00000	0,044	19.91	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		206.00000	0,183	19.91	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		837.00000	0,862	26.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		1.00000	0,001	26.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,836.00000	1,862	24.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,001	24.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,836.00000	2,862	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		9,114.00000	9,089	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		9,064.00000	9,039	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	64.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		7,064.00000	7,039	64.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,864.00000	8,839	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	63.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,864.00000	6,839	63.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,136.00000	1,162	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,001	27.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,136.00000	2,162	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,136.00000	3,162	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,914.00000	8,889	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	63.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,914.00000	6,889	63.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,814.00000	8,789	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	63.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,814.00000	6,789	63.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		222.00000	0,237	20.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		36.00000	0,026	20.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,186.00000	1,212	27.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,001	27.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,186.00000	2,212	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,186.00000	3,212	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,714.00000	8,689	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	54.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,714.00000	4,689	54.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,614.00000	8,589	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	62.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,614.00000	6,589	62.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	64.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		7,114.00000	7,089	64.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	51.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4,114.00000	4,089	51.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,386.00000	1,412	26.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,001	26.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,386.00000	2,412	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,386.00000	3,412	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	64.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,214.00000	7,189	64.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		306.00000	0,325	21.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		20.00000	0,014	21.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,286.00000	1,312	26.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,001	26.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,286.00000	3,312	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	65.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,564.00000	7,539	65.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		936.00000	0,962	27.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,001	27.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		1,936.00000	1,962	23.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,001	23.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		2,936.00000	2,962	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	65.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,414.00000	7,389	65.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,086.00000	1,112	27.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,001	27.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,086.00000	2,112	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,086.00000	3,112	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	65.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,464.00000	7,439	65.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,036.00000	2,062	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,036.00000	3,062	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	65.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,514.00000	7,489	65.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		986.00000	1,012	28.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,001	28.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		1,986.00000	2,012	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		2,986.00000	3,012	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	66.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,614.00000	7,589	66.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		55.00000	0,057	19.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		169.00000	0,146	19.34	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		886.00000	0,912	27.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,001	27.27	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	5.45	Call		1,886.00000	1,912	24.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,001	24.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		2,886.00000	2,912	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,764.00000	7,739	66.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		737.00000	0,762	25.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,001	25.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,736.00000	1,762	24.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,001	24.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,736.00000	2,762	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		687.00000	0,712	25.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		1.00000	0,001	25.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,686.00000	1,712	25.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,001	25.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,686.00000	2,712	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		8,064.00000	8,039	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,436.00000	1,462	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,001	26.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,436.00000	2,462	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	67.46	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	15.35	Put		8,014.00000	7,989	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,486.00000	1,512	25.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,001	25.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,486.00000	2,512	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	67.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,914.00000	7,889	67.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		589.00000	0,613	24.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		3.00000	0,002	24.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,586.00000	1,612	25.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,001	25.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,586.00000	2,612	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	66.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,814.00000	7,789	66.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	64.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,264.00000	7,239	64.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,536.00000	1,562	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,001	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		350.00000	0,371	21.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		14.00000	0,010	21.72	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,336.00000	1,362	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,001	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,336.00000	2,362	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,001	23.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		89.00000	0,094	18.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		103.00000	0,083	18.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	67.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,964.00000	7,939	67.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		9.00000	0,009	23.36	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		473.00000	0,448	23.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,036.00000	1,062	28.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,001	28.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,536.00000	2,562	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,036.00000	4,062	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,214.00000	8,189	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		787.00000	0,812	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,001	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,286.00000	2,312	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,786.00000	3,812	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		540.00000	0,564	23.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		4.00000	0,003	23.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	45.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,914.00000	2,889	45.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		396.00000	0,418	22.22	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	6.95	Put		10.00000	0,007	22.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		491.00000	0,515	23.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		5.00000	0,004	23.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		443.00000	0,466	22.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		7.00000	0,005	22.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		116.00000	0,125	18.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		80.00000	0,064	18.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	48.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,514.00000	3,489	48.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		33.00000	0,033	20.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		247.00000	0,222	20.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		183.00000	0,197	19.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		47.00000	0,036	19.70	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	59.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,714.00000	5,689	59.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	57.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,314.00000	5,289	57.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		148.00000	0,159	19.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		62.00000	0,048	19.20	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		70.00000	0,073	18.76	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		134.00000	0,112	18.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	60.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		6,014.00000	5,989	60.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		12.00000	0,011	22.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		426.00000	0,400	22.78	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	61.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		6,114.00000	6,089	61.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		7.00000	0,007	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		521.00000	0,496	23.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	63.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,714.00000	6,689	63.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	30.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1,114.00000	1,089	30.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2.00000	0,002	27.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		816.00000	0,791	27.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	62.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,664.00000	6,639	62.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	61.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,314.00000	6,289	61.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	56.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		5,114.00000	5,089	56.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	62.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,464.00000	6,439	62.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	62.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,564.00000	6,539	62.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	62.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,414.00000	6,389	62.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	56.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,214.00000	5,189	56.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	54.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,614.00000	4,589	54.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	51.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		4,014.00000	3,989	51.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	48.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,414.00000	3,389	48.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	45.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,814.00000	2,789	45.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	42.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,214.00000	2,189	42.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	36.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,614.00000	1,589	36.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,001	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		1,015.00000	0,990	29.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3.00000	0,003	25.65	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		667.00000	0,642	25.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		25.00000	0,025	21.06	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		289.00000	0,264	21.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	53.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,514.00000	4,489	53.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	50.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,914.00000	3,889	50.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	47.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,314.00000	3,289	47.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,714.00000	2,689	44.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2,114.00000	2,089	41.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	35.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,514.00000	1,489	35.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		1.00000	0,001	28.52	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		915.00000	0,890	28.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		20.00000	0,019	21.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		334.00000	0,308	21.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		1.00000	0,001	29.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		965.00000	0,940	29.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		15.00000	0,015	22.21	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		379.00000	0,354	22.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	60.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,914.00000	5,889	60.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	55.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,814.00000	4,789	55.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,214.00000	4,189	52.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	49.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,614.00000	3,589	49.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	46.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		3,014.00000	2,989	46.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,414.00000	2,389	43.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	38.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,814.00000	1,789	38.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	31.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,214.00000	1,189	31.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4.00000	0,004	25.08	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		618.00000	0,593	25.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		6.00000	0,005	24.50	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		570.00000	0,544	24.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	58.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,514.00000	5,489	58.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	55.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,914.00000	4,889	55.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	52.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,314.00000	4,289	52.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	49.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,714.00000	3,689	49.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	46.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		3,114.00000	3,089	46.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	43.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,514.00000	2,489	43.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	40.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,914.00000	1,889	40.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,314.00000	1,289	33.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3.00000	0,002	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		717.00000	0,691	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2.00000	0,002	26.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		766.00000	0,741	26.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		1.00000	0,001	27.95	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		865.00000	0,840	27.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	61.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,214.00000	6,189	61.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	58.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,614.00000	5,589	58.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	55.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		5,014.00000	4,989	55.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,414.00000	4,389	53.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	50.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,814.00000	3,789	50.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	44.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,614.00000	2,589	44.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		2,014.00000	1,989	41.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	34.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,414.00000	1,389	34.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	60.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		6,064.00000	6,039	60.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	55.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,864.00000	4,839	55.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	49.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,664.00000	3,639	49.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	43.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,464.00000	2,439	43.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	39.43	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,864.00000	1,839	39.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,264.00000	1,239	32.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	61.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,164.00000	6,139	61.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	58.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,564.00000	5,539	58.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	52.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,364.00000	4,339	52.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	46.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,164.00000	3,139	46.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	40.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,964.00000	1,939	40.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,364.00000	1,339	33.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	61.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,364.00000	6,339	61.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	56.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,164.00000	5,139	56.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	50.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,964.00000	3,939	50.99	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	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	44.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,764.00000	2,739	44.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	41.91	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,164.00000	2,139	41.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	35.98	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,564.00000	1,539	35.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	61.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,264.00000	6,239	61.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	53.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,464.00000	4,439	53.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	47.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,264.00000	3,239	47.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	41.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2,064.00000	2,039	41.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	34.84	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,464.00000	1,439	34.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	57.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,264.00000	5,239	57.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	51.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		4,064.00000	4,039	51.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,864.00000	2,839	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	42.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,264.00000	2,239	42.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	37.13	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	9.00	Put		1,664.00000	1,639	37.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		1.00000	0,001	30.24	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1,065.00000	1,040	30.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	60.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,964.00000	5,939	60.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	54.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,764.00000	4,739	54.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	48.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,564.00000	3,539	48.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	42.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,364.00000	2,339	42.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	38.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,764.00000	1,739	38.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	31.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,164.00000	1,139	31.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	59.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,764.00000	5,739	59.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	57.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,364.00000	5,339	57.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	55.74	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,964.00000	4,939	55.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	53.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,564.00000	4,539	53.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	49.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,764.00000	3,739	49.98	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	10.70	Call		0.00000	0,000	47.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,364.00000	3,339	47.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	45.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,964.00000	2,939	45.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	43.92	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,564.00000	2,539	43.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	60.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,864.00000	5,839	60.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	58.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,464.00000	5,439	58.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	56.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		5,064.00000	5,039	56.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	54.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,664.00000	4,639	54.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	52.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,264.00000	4,239	52.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	50.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,864.00000	3,839	50.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	48.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,464.00000	3,439	48.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		3,064.00000	3,039	46.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	44.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,664.00000	2,639	44.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	59.05	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		5,664.00000	5,639	59.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	47.20	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,214.00000	3,189	47.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	51.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,164.00000	4,139	51.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		8,114.00000	8,089	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		3,886.00000	3,912	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,164.00000	8,139	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,836.00000	3,862	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,786.00000	1,812	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,001	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,786.00000	2,812	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,364.00000	8,339	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		638.00000	0,663	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		2.00000	0,002	24.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,636.00000	1,662	25.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,001	25.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,636.00000	2,662	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,001	23.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,636.00000	3,662	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,264.00000	8,239	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,736.00000	3,762	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,314.00000	8,289	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	42.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,314.00000	2,289	42.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,686.00000	3,712	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,414.00000	8,389	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,586.00000	3,612	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,464.00000	8,439	67.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,536.00000	3,562	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		3,986.00000	4,012	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		3,936.00000	3,962	23.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,001	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.49380	7.46710		19.07	68,036,210.20	9,079	57,911.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		9,033.00000	9,006	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		7,033.00000	7,006	36.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,783.00000	8,756	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	35.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,783.00000	6,756	35.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		109.00000	0,111	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		892.00000	0,867	22.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		414.00000	0,431	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		197.00000	0,187	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,229.00000	1,256	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		12.00000	0,012	19.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,219.00000	2,245	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,001	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,217.00000	3,244	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,533.00000	8,506	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		577.00000	0,598	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		110.00000	0,104	18.78	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,475.00000	1,501	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		8.00000	0,007	21.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,468.00000	2,495	27.94	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	5.00	Put		1.00000	0,001	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,467.00000	3,494	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	29.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,583.00000	8,556	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,583.00000	6,556	35.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,417.00000	3,444	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,683.00000	8,656	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,001	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,684.00000	4,657	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		475.00000	0,494	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		158.00000	0,150	18.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,327.00000	1,354	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		10.00000	0,010	20.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,317.00000	3,344	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,983.00000	8,956	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,983.00000	6,956	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,183.00000	9,156	38.58	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	14.65	Call		0.00000	0,000	36.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,183.00000	7,156	36.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		69.00000	0,070	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,252.00000	1,226	24.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,821.00000	1,847	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,003	23.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,818.00000	2,844	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,133.00000	9,106	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,133.00000	7,106	36.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,083.00000	9,056	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	36.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,083.00000	7,056	36.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,883.00000	8,856	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,883.00000	6,856	35.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,933.00000	8,906	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,933.00000	6,906	35.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.58	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	16.30	Put		8,833.00000	8,806	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	35.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,833.00000	6,806	35.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,180.00000	1,208	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		13.00000	0,014	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,169.00000	2,195	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,001	25.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,167.00000	3,194	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	30.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,733.00000	8,706	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,733.00000	6,706	35.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,633.00000	8,606	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,633.00000	6,606	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,134.00000	5,107	33.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,367.00000	3,394	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		116.00000	0,118	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		849.00000	0,824	22.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		444.00000	0,461	18.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		177.00000	0,167	18.90	0.00	0	5,110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,278.00000	1,305	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		11.00000	0,011	20.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,269.00000	2,295	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		2.00000	0,001	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,267.00000	3,294	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		97.00000	0,098	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		980.00000	0,954	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		359.00000	0,373	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		242.00000	0,229	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,132.00000	1,159	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		15.00000	0,015	19.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,119.00000	2,145	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,001	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,117.00000	3,144	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		899.00000	0,925	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		32.00000	0,031	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,871.00000	1,897	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,003	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,868.00000	2,894	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		309.00000	0,321	19.05	8,025.00	25	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		292.00000	0,277	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,035.00000	1,063	18.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		18.00000	0,019	18.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,020.00000	2,046	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,002	24.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,017.00000	3,044	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	31.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		91.00000	0,093	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1,024.00000	0,999	23.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		333.00000	0,346	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		266.00000	0,252	19.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,069.00000	2,096	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	25.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,067.00000	3,094	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		989.00000	1,015	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		22.00000	0,021	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		1,970.00000	1,996	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,002	24.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		2,967.00000	2,994	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,583.00000	5,556	33.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		944.00000	0,970	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		27.00000	0,026	18.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,920.00000	1,946	24.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		3.00000	0,002	24.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,918.00000	2,944	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,001	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,734.00000	4,707	32.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		65.00000	0,066	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,298.00000	1,272	24.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		221.00000	0,227	20.02	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		454.00000	0,433	20.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		812.00000	0,837	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		45.00000	0,043	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,771.00000	1,797	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		4.00000	0,003	23.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,768.00000	2,794	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		207.00000	0,212	20.26	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		490.00000	0,468	20.26	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		770.00000	0,795	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		53.00000	0,051	18.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,722.00000	1,748	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,004	22.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,718.00000	2,744	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,000	29.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		46.00000	0,046	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,629.00000	1,602	26.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		542.00000	0,562	18.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		125.00000	0,118	18.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,425.00000	1,452	21.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		8.00000	0,008	21.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,418.00000	2,445	27.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		181.00000	0,185	20.73	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		564.00000	0,541	20.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		690.00000	0,713	18.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		73.00000	0,069	18.69	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,623.00000	1,649	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		6.00000	0,005	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,618.00000	2,644	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,000	28.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		53.00000	0,053	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,486.00000	1,459	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		651.00000	0,673	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		84.00000	0,079	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,573.00000	1,599	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	0,005	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		613.00000	0,635	18.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		96.00000	0,091	18.75	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,524.00000	1,550	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		7.00000	0,006	21.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,518.00000	2,545	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	28.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	33.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,633.00000	5,606	33.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,001	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,634.00000	4,607	32.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		508.00000	0,527	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		141.00000	0,133	18.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,376.00000	1,403	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		9.00000	0,009	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,368.00000	2,395	27.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		1.00000	0,002	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,534.00000	4,508	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		386.00000	0,401	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		219.00000	0,207	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,933.00000	7,906	38.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,083.00000	1,111	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		16.00000	0,017	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,568.00000	2,594	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,000	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,067.00000	4,094	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,183.00000	8,156	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	33.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,184.00000	5,157	33.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		855.00000	0,881	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		38.00000	0,037	18.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,319.00000	2,345	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,001	26.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,817.00000	3,844	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	27.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		289.00000	0,297	19.07	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		322.00000	0,303	19.07	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		42.00000	0,042	26.90	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,725.00000	1,698	26.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,001	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,784.00000	4,757	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		270.00000	0,277	19.31	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		353.00000	0,333	19.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		253.00000	0,259	19.55	0.00	0	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		386.00000	0,365	19.55	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		28.00000	0,029	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,111.00000	2,085	28.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		32.00000	0,032	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		2,015.00000	1,988	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		236.00000	0,242	19.79	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		419.00000	0,398	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		170.00000	0,173	20.97	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		603.00000	0,579	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,984.00000	4,957	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		140.00000	0,143	21.68	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		723.00000	0,699	21.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,234.00000	5,207	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		103.00000	0,104	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		936.00000	0,910	22.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,884.00000	4,857	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		24.00000	0,026	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,207.00000	2,182	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		159.00000	0,162	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		642.00000	0,618	21.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,934.00000	4,907	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		149.00000	0,152	21.45	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		682.00000	0,658	21.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		124.00000	0,126	22.16	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		807.00000	0,782	22.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		5,034.00000	5,007	33.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		13.00000	0,015	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,646.00000	2,621	29.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		15.00000	0,017	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	10.00	Put		2,548.00000	2,523	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		17.00000	0,019	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,450.00000	2,425	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		132.00000	0,134	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		765.00000	0,740	21.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,434.00000	5,406	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		11.00000	0,013	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,744.00000	2,719	29.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		82.00000	0,082	23.82	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,115.00000	1,088	23.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,384.00000	5,357	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		86.00000	0,087	23.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,069.00000	1,043	23.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,000	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,484.00000	5,456	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		77.00000	0,078	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,160.00000	1,134	24.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,534.00000	5,506	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		8.00000	0,010	30.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,941.00000	2,916	30.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		9.00000	0,012	30.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,842.00000	2,818	30.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		73.00000	0,073	24.29	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,206.00000	1,179	24.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,683.00000	5,656	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		62.00000	0,062	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,345.00000	1,318	25.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,183.00000	6,156	34.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		48.00000	0,048	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,581.00000	1,554	26.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,783.00000	5,756	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		6.00000	0,009	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,089.00000	3,065	30.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		56.00000	0,056	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,439.00000	1,412	25.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,133.00000	6,106	34.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,883.00000	5,856	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		6.00000	0,008	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,189.00000	3,164	30.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		51.00000	0,051	25.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,534.00000	1,507	25.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	33.65	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	13.20	Put		5,733.00000	5,706	33.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		7.00000	0,009	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		3,040.00000	3,015	30.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		59.00000	0,059	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,392.00000	1,365	25.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		6,033.00000	6,006	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		37.00000	0,037	27.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,870.00000	1,843	27.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		34.00000	0,034	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,967.00000	1,940	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,333.00000	6,306	34.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		26.00000	0,027	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,159.00000	2,133	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,533.00000	6,506	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1.00000	0,002	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,434.00000	4,408	32.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		20.00000	0,021	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,353.00000	2,327	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	35.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,683.00000	6,656	35.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,001	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,584.00000	4,557	32.88	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	11.95	Call		1.00000	0,002	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,484.00000	4,458	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,433.00000	6,406	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1.00000	0,002	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,334.00000	4,308	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1.00000	0,002	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,234.00000	4,208	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		23.00000	0,024	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,256.00000	2,230	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,483.00000	6,456	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1.00000	0,002	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,384.00000	4,358	32.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1.00000	0,002	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,284.00000	4,258	32.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1.00000	0,003	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,184.00000	4,159	32.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		2.00000	0,003	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,085.00000	4,059	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,833.00000	5,806	33.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		6.00000	0,008	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,139.00000	3,114	30.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		44.00000	0,044	26.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,677.00000	1,650	26.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,933.00000	5,906	33.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		4.00000	0,006	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,437.00000	3,412	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		4.00000	0,007	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,337.00000	3,313	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		5.00000	0,007	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,238.00000	3,213	30.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		40.00000	0,040	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,773.00000	1,746	27.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,983.00000	5,956	33.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		5.00000	0,007	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,288.00000	3,263	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		38.00000	0,038	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,821.00000	1,794	27.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,083.00000	6,056	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		2.00000	0,003	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,985.00000	3,959	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		2.00000	0,004	32.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,885.00000	3,860	32.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		2.00000	0,004	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,785.00000	3,760	32.01	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	11.15	Call		3.00000	0,004	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,686.00000	3,660	31.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		3.00000	0,005	31.62	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,586.00000	3,561	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		4.00000	0,006	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,487.00000	3,462	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		4.00000	0,006	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,387.00000	3,362	31.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		35.00000	0,035	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,918.00000	1,891	27.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,233.00000	6,206	34.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		2.00000	0,003	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,135.00000	4,109	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		2.00000	0,003	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		4,035.00000	4,009	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		2.00000	0,003	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,935.00000	3,909	32.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		2.00000	0,004	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,835.00000	3,810	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		2.00000	0,004	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,735.00000	3,710	31.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		3.00000	0,005	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,636.00000	3,611	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		30.00000	0,031	28.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		2,063.00000	2,037	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,084.00000	5,057	33.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		8.00000	0,010	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,991.00000	2,966	30.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		9.00000	0,011	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,892.00000	2,867	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		10.00000	0,012	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,793.00000	2,768	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		12.00000	0,014	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,695.00000	2,670	29.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		14.00000	0,016	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,597.00000	2,572	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		16.00000	0,018	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,499.00000	2,474	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		21.00000	0,023	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,304.00000	2,279	29.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,001	33.05	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,834.00000	4,807	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		18.00000	0,020	29.25	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,401.00000	2,376	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		2.00000	0,003	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,975.00000	3,949	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		3.00000	0,005	31.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,536.00000	3,511	31.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,133.00000	8,106	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,867.00000	3,894	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,083.00000	8,056	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,917.00000	3,944	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,233.00000	8,206	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,767.00000	3,794	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,333.00000	8,306	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		194.00000	0,198	20.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		527.00000	0,504	20.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		729.00000	0,753	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		62.00000	0,059	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,672.00000	1,698	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		5.00000	0,004	22.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,668.00000	2,694	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,000	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,667.00000	3,694	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.58	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	15.85	Put		8,383.00000	8,356	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,383.00000	6,356	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,617.00000	3,644	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,433.00000	8,406	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,567.00000	3,594	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,983.00000	7,956	38.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,017.00000	4,044	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		8,033.00000	8,006	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		3,967.00000	3,994	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,283.00000	8,256	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,283.00000	6,256	34.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,717.00000	3,744	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,483.00000	8,456	38.58	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	3.95	Call		3,517.00000	3,544	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.62260	7.59530		19.38	76,226.00	10	19,916.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		214.00000	0,218	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		1,019.00000	0,995	22.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,556.00000	8,527	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		2.00000	0,005	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,557.00000	6,532	34.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,445.00000	3,473	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,606.00000	8,577	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	0,005	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,607.00000	6,582	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,396.00000	3,423	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,000	29.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,706.00000	8,677	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		9,006.00000	8,977	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,205.00000	9,177	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,002	33.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,207.00000	7,179	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
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		43.00000	0,044	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,248.00000	3,221	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,155.00000	9,127	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	0,002	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,157.00000	7,129	33.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		44.00000	0,046	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,199.00000	3,173	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,859.00000	1,884	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		14.00000	0,011	20.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,848.00000	2,875	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,002	25.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,105.00000	9,077	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	0,003	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,107.00000	7,080	33.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,906.00000	8,877	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,956.00000	8,927	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,856.00000	8,827	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		2.00000	0,004	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,857.00000	6,831	33.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		497.00000	0,509	19.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		352.00000	0,336	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,195.00000	1,219	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		50.00000	0,046	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,154.00000	2,179	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		9.00000	0,006	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,146.00000	3,174	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,756.00000	8,727	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	0,004	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,757.00000	6,731	33.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,287.00000	1,311	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		42.00000	0,038	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,252.00000	2,278	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		7.00000	0,005	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,246.00000	3,274	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,656.00000	8,627	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		603.00000	0,619	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		258.00000	0,246	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,380.00000	1,404	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		35.00000	0,031	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,346.00000	3,374	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	0,004	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,707.00000	6,681	33.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		8.00000	0,015	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,213.00000	5,192	33.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		232.00000	0,236	21.93	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		937.00000	0,913	21.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		575.00000	0,590	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		280.00000	0,267	18.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,334.00000	1,358	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		39.00000	0,035	18.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,302.00000	2,328	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		7.00000	0,005	22.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,296.00000	3,324	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		205.00000	0,209	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,060.00000	1,036	22.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		163.00000	0,165	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,318.00000	1,292	23.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	0,003	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		7,007.00000	6,980	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	0,003	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,957.00000	6,930	33.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		29.00000	0,031	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,984.00000	3,958	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	0,003	33.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,907.00000	6,880	33.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		169.00000	0,172	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,274.00000	1,249	23.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		979.00000	1,003	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		84.00000	0,080	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,908.00000	1,933	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		13.00000	0,010	20.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,898.00000	2,924	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		3.00000	0,001	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		197.00000	0,201	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,102.00000	1,078	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		473.00000	0,484	19.23	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		378.00000	0,361	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,104.00000	2,129	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		9.00000	0,006	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,097.00000	3,124	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	27.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		6.00000	0,013	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,461.00000	5,440	34.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		18.00000	0,023	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,473.00000	4,450	32.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		37.00000	0,039	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,492.00000	3,466	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		189.00000	0,193	22.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,144.00000	1,120	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	14/06/2010	Foreign Exchange Future	7.55	Call		450.00000	0,461	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		405.00000	0,388	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,105.00000	1,129	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		60.00000	0,056	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,055.00000	2,080	21.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		10.00000	0,007	21.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,047.00000	3,074	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		5.00000	0,012	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,510.00000	5,489	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		17.00000	0,022	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,522.00000	4,499	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		36.00000	0,038	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,541.00000	3,515	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		182.00000	0,186	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,187.00000	1,163	23.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,060.00000	1,084	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		65.00000	0,061	17.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,006.00000	2,031	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		11.00000	0,008	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		2,998.00000	3,024	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,001	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		5.00000	0,012	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,560.00000	5,539	34.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		35.00000	0,037	30.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,590.00000	3,564	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		175.00000	0,179	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,230.00000	1,206	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,019.00000	1,043	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		74.00000	0,070	17.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		1,957.00000	1,982	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		12.00000	0,009	20.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		2,948.00000	2,974	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		3.00000	0,001	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		4.00000	0,011	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,709.00000	5,688	34.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		13.00000	0,019	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,718.00000	4,696	32.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		32.00000	0,034	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,737.00000	3,711	31.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		157.00000	0,159	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,362.00000	1,336	23.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		357.00000	0,365	20.11	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		562.00000	0,542	20.11	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		902.00000	0,924	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		107.00000	0,101	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,811.00000	1,835	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		16.00000	0,012	20.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,798.00000	2,825	25.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,002	25.49	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	7.85	Call		342.00000	0,349	20.29	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		597.00000	0,576	20.29	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		865.00000	0,886	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		120.00000	0,113	18.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,762.00000	1,787	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		17.00000	0,014	20.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,749.00000	2,775	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,002	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		4.00000	0,011	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,809.00000	5,788	34.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		31.00000	0,033	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,836.00000	3,810	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		146.00000	0,148	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,451.00000	1,425	24.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		327.00000	0,334	20.47	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		632.00000	0,611	20.47	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		828.00000	0,849	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		133.00000	0,126	18.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,714.00000	1,738	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		19.00000	0,015	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,699.00000	2,725	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,002	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		3.00000	0,010	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,908.00000	5,887	34.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		29.00000	0,031	31.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,934.00000	3,908	31.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		3.00000	0,009	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,108.00000	6,086	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		9.00000	0,015	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,114.00000	5,092	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		25.00000	0,028	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,130.00000	4,105	32.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		45.00000	0,047	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,150.00000	3,124	29.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		3.00000	0,009	34.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,058.00000	6,036	34.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		9.00000	0,016	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,064.00000	5,043	33.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		27.00000	0,029	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,082.00000	4,056	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		662.00000	0,679	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		217.00000	0,206	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,475.00000	1,499	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		30.00000	0,026	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,451.00000	2,477	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,004	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		3.00000	0,010	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		6,008.00000	5,987	34.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		28.00000	0,030	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		4,033.00000	4,007	31.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		48.00000	0,050	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,053.00000	3,027	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		127.00000	0,129	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,632.00000	1,606	24.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		274.00000	0,280	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		779.00000	0,757	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		693.00000	0,711	18.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		198.00000	0,188	18.64	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,522.00000	1,546	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		27.00000	0,023	19.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,500.00000	2,526	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		5.00000	0,003	23.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		4.00000	0,010	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,859.00000	5,837	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		30.00000	0,032	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,885.00000	3,859	31.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		313.00000	0,319	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		668.00000	0,646	20.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		793.00000	0,813	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		148.00000	0,140	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,666.00000	1,690	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		21.00000	0,017	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,649.00000	2,675	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,002	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		4.00000	0,011	34.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,759.00000	5,738	34.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		13.00000	0,019	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,768.00000	4,746	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		32.00000	0,034	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,787.00000	3,761	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		141.00000	0,143	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,496.00000	1,470	24.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		151.00000	0,154	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,406.00000	1,381	23.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		6.00000	0,013	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,411.00000	5,390	33.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		18.00000	0,023	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,423.00000	4,400	32.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		136.00000	0,138	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,541.00000	1,515	24.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		759.00000	0,778	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		164.00000	0,155	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,618.00000	1,642	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		23.00000	0,019	19.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		5.00000	0,012	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,610.00000	5,589	34.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		34.00000	0,036	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,639.00000	3,613	30.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		119.00000	0,120	25.21	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,724.00000	1,697	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		632.00000	0,649	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		237.00000	0,226	18.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,427.00000	1,451	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		32.00000	0,028	19.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,401.00000	2,427	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		6.00000	0,004	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		22.00000	0,026	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,277.00000	4,253	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		115.00000	0,117	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,770.00000	1,744	25.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		131.00000	0,133	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,586.00000	1,560	24.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		548.00000	0,562	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		303.00000	0,289	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,906.00000	7,878	32.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		2.00000	0,006	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,407.00000	6,383	34.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		11.00000	0,017	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,916.00000	4,894	33.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		38.00000	0,040	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,443.00000	3,417	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,150.00000	1,174	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		55.00000	0,051	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,600.00000	2,626	24.38	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	5.00	Put		5.00000	0,003	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,095.00000	4,123	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,156.00000	8,128	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	0,005	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,657.00000	6,632	33.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		33.00000	0,035	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,688.00000	3,662	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		242.00000	0,246	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		897.00000	0,873	21.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		940.00000	0,963	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		95.00000	0,090	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,351.00000	2,377	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		6.00000	0,004	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,845.00000	3,873	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	31.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		111.00000	0,113	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,816.00000	1,790	25.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		428.00000	0,438	19.38	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		433.00000	0,415	19.38	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		14.00000	0,020	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,669.00000	4,647	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		21.00000	0,025	32.39	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,326.00000	4,302	32.39	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	9.15	Call		123.00000	0,125	25.03	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,678.00000	1,652	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		108.00000	0,109	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,863.00000	1,836	25.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		409.00000	0,418	19.56	41,800.00	100	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		464.00000	0,445	19.56	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		15.00000	0,021	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,620.00000	4,598	32.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		93.00000	0,094	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,098.00000	2,071	26.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		98.00000	0,100	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		2,003.00000	1,977	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		391.00000	0,400	19.74	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		496.00000	0,477	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		89.00000	0,091	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,144.00000	2,118	26.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		95.00000	0,097	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,050.00000	2,024	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		101.00000	0,103	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,956.00000	1,930	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		374.00000	0,382	19.92	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		529.00000	0,509	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		10.00000	0,017	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,965.00000	4,944	33.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		263.00000	0,268	21.38	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	8.15	Put		818.00000	0,795	21.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		8.00000	0,015	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,163.00000	5,142	33.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		46.00000	0,048	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,101.00000	3,075	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		49.00000	0,051	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		3,004.00000	2,978	29.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		52.00000	0,054	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,907.00000	2,881	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		222.00000	0,227	22.11	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		977.00000	0,954	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		10.00000	0,016	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		5,015.00000	4,993	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		51.00000	0,053	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,956.00000	2,930	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		54.00000	0,056	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,859.00000	2,833	28.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		252.00000	0,257	21.56	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		857.00000	0,834	21.56	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		11.00000	0,018	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,866.00000	4,845	33.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		56.00000	0,057	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,811.00000	2,784	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		59.00000	0,061	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,714.00000	2,688	28.39	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	10.15	Call		63.00000	0,065	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,618.00000	2,592	28.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		68.00000	0,069	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,523.00000	2,496	27.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		72.00000	0,074	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,427.00000	2,401	27.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		78.00000	0,079	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,333.00000	2,306	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		83.00000	0,085	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,238.00000	2,212	27.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		287.00000	0,292	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		742.00000	0,719	21.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		16.00000	0,021	32.75	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,571.00000	4,548	32.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		104.00000	0,106	25.94	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,909.00000	1,883	25.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		12.00000	0,018	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,817.00000	4,795	33.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		57.00000	0,059	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,762.00000	2,736	28.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		61.00000	0,063	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,666.00000	2,640	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		65.00000	0,067	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,570.00000	2,544	27.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		75.00000	0,076	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	14/06/2010	Foreign Exchange Future	9.90	Put		2,380.00000	2,353	27.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		80.00000	0,082	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,285.00000	2,259	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		86.00000	0,088	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,191.00000	2,165	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		299.00000	0,306	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		704.00000	0,683	20.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		70.00000	0,072	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,475.00000	2,449	27.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,106.00000	8,078	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,895.00000	3,923	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		3.00000	0,008	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,158.00000	6,135	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		24.00000	0,027	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,179.00000	4,154	32.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,206.00000	8,178	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		3.00000	0,008	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,208.00000	6,185	34.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		23.00000	0,026	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,228.00000	4,203	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,795.00000	3,823	31.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	31.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,356.00000	8,328	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		2.00000	0,006	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,357.00000	6,333	34.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		19.00000	0,024	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,374.00000	4,351	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,645.00000	3,673	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,256.00000	8,228	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		3.00000	0,007	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,258.00000	6,234	34.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,745.00000	3,773	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	31.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,905.00000	9,877	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,306.00000	8,278	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	0,007	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,308.00000	6,284	34.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,695.00000	3,723	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,406.00000	8,378	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,595.00000	3,623	30.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	30.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,456.00000	8,427	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		2.00000	0,006	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,457.00000	6,433	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		726.00000	0,744	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		181.00000	0,171	18.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,570.00000	1,594	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		25.00000	0,021	19.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,550.00000	2,576	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,003	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,545.00000	3,573	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		8,006.00000	7,978	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		3,995.00000	4,023	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,056.00000	8,028	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		3,945.00000	3,973	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,000	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,506.00000	8,477	32.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		2.00000	0,005	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,507.00000	6,482	34.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,495.00000	3,523	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.75060	7.72310		19.61	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		4.00000	0,015	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,131.00000	8,114	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		27.00000	0,031	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,154.00000	6,130	34.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		63.00000	0,064	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,190.00000	4,163	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		151.00000	0,152	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,278.00000	2,251	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,025.00000	1,045	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		152.00000	0,144	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,899.00000	1,921	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		26.00000	0,020	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,881.00000	2,907	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		8.00000	0,006	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,875.00000	3,902	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	28.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		4.00000	0,016	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,081.00000	8,065	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		28.00000	0,032	34.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,105.00000	6,081	34.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		65.00000	0,066	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,142.00000	4,115	30.65	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	13/09/2010	Foreign Exchange Future	9.80	Call		155.00000	0,156	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,232.00000	2,205	25.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		507.00000	0,515	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		584.00000	0,564	19.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,061.00000	1,081	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		138.00000	0,130	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,947.00000	1,969	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		24.00000	0,018	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,931.00000	2,956	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		8.00000	0,005	24.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,925.00000	3,952	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		2.00000	0,001	29.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		490.00000	0,497	19.91	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		617.00000	0,596	19.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		3.00000	0,015	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,180.00000	8,164	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		26.00000	0,031	34.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,203.00000	6,180	34.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		62.00000	0,063	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,239.00000	4,212	30.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		147.00000	0,148	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,324.00000	2,297	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		473.00000	0,479	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		650.00000	0,628	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		990.00000	1,009	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	13/09/2010	Foreign Exchange Future	6.90	Put		167.00000	0,158	18.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,852.00000	1,873	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		29.00000	0,022	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,832.00000	2,857	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		9.00000	0,006	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,825.00000	3,852	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	28.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		3.00000	0,014	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,230.00000	8,213	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		24.00000	0,030	34.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,251.00000	6,229	34.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		61.00000	0,062	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,288.00000	4,261	30.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		143.00000	0,144	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,370.00000	2,343	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		457.00000	0,463	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		684.00000	0,662	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		955.00000	0,974	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		182.00000	0,173	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,805.00000	1,826	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		32.00000	0,025	18.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,782.00000	2,807	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		9.00000	0,006	23.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,775.00000	3,802	28.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	28.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		3.00000	0,014	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,330.00000	8,313	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		22.00000	0,029	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,349.00000	6,328	34.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		58.00000	0,059	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,385.00000	4,358	31.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		136.00000	0,137	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,463.00000	2,436	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		426.00000	0,432	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		753.00000	0,731	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		889.00000	0,907	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		216.00000	0,206	18.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,711.00000	1,732	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		38.00000	0,031	18.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,683.00000	2,708	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		10.00000	0,007	22.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,676.00000	3,702	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		3.00000	0,001	27.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		3.00000	0,013	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,380.00000	8,362	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		21.00000	0,028	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,398.00000	6,377	34.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		57.00000	0,058	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,434.00000	4,407	31.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		133.00000	0,133	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,510.00000	2,482	26.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		412.00000	0,417	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		789.00000	0,766	20.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		858.00000	0,874	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		235.00000	0,223	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,665.00000	1,686	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		42.00000	0,035	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,634.00000	2,659	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		11.00000	0,008	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,626.00000	3,653	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		3.00000	0,002	27.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		3.00000	0,013	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,430.00000	8,412	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		20.00000	0,028	34.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,447.00000	6,427	34.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		55.00000	0,057	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,482.00000	4,456	31.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		129.00000	0,130	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,556.00000	2,529	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		398.00000	0,403	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		825.00000	0,802	20.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		827.00000	0,843	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		254.00000	0,242	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,619.00000	1,640	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		46.00000	0,039	18.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,584.00000	2,609	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		11.00000	0,008	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,576.00000	3,603	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		3.00000	0,002	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		3.00000	0,012	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,580.00000	8,561	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		18.00000	0,026	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,595.00000	6,575	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		52.00000	0,054	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,629.00000	4,603	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		120.00000	0,121	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,697.00000	2,670	27.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		740.00000	0,754	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		317.00000	0,303	18.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,482.00000	1,504	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		59.00000	0,053	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,436.00000	2,461	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		13.00000	0,010	21.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,427.00000	3,453	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		4.00000	0,002	26.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		3.00000	0,012	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,530.00000	8,511	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		18.00000	0,027	34.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,545.00000	6,526	34.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		53.00000	0,055	31.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,580.00000	4,554	31.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		123.00000	0,124	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,650.00000	2,623	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		372.00000	0,377	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		899.00000	0,876	21.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		768.00000	0,783	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		295.00000	0,282	18.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,528.00000	1,549	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		55.00000	0,048	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,486.00000	2,510	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		13.00000	0,009	21.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,477.00000	3,503	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		4.00000	0,002	26.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		2.00000	0,011	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,679.00000	8,660	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		16.00000	0,025	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,693.00000	6,674	34.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		50.00000	0,051	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,727.00000	4,700	31.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		115.00000	0,115	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,792.00000	2,764	27.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		337.00000	0,341	21.60	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		1,014.00000	0,990	21.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		686.00000	0,699	18.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		363.00000	0,348	18.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,393.00000	1,415	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		70.00000	0,064	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,338.00000	2,362	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		15.00000	0,011	20.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,328.00000	3,354	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		5.00000	0,003	26.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		360.00000	0,364	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		937.00000	0,913	21.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		4.00000	0,016	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,981.00000	7,965	36.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		31.00000	0,033	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,008.00000	5,982	33.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		68.00000	0,068	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,045.00000	4,017	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		163.00000	0,164	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,140.00000	2,113	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		545.00000	0,555	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		522.00000	0,504	19.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,136.00000	1,159	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		113.00000	0,108	17.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,043.00000	2,066	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		20.00000	0,015	19.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,030.00000	3,056	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		7.00000	0,005	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,025.00000	4,051	29.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		2.00000	0,000	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		4.00000	0,016	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,031.00000	8,015	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		29.00000	0,032	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,056.00000	6,031	33.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		66.00000	0,067	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,093.00000	4,066	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		159.00000	0,160	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,186.00000	2,159	25.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		526.00000	0,533	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		553.00000	0,532	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,098.00000	1,119	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		125.00000	0,118	17.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,995.00000	2,017	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		22.00000	0,016	18.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,981.00000	3,006	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		8.00000	0,005	24.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,975.00000	4,002	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		2.00000	0,001	29.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		3.00000	0,014	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,280.00000	8,263	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		23.00000	0,029	34.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,300.00000	6,278	34.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		59.00000	0,060	30.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,336.00000	4,309	30.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		139.00000	0,140	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,416.00000	2,389	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		441.00000	0,447	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		718.00000	0,696	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		922.00000	0,940	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		199.00000	0,189	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,758.00000	1,779	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		35.00000	0,028	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,733.00000	2,758	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		10.00000	0,007	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,726.00000	3,752	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		3.00000	0,001	28.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		3.00000	0,013	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,480.00000	8,462	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		19.00000	0,027	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,496.00000	6,476	34.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		54.00000	0,056	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,531.00000	4,505	31.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		126.00000	0,127	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,603.00000	2,576	26.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		385.00000	0,390	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		862.00000	0,839	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		797.00000	0,812	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		274.00000	0,261	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,573.00000	1,594	18.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		50.00000	0,043	18.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,535.00000	2,560	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		12.00000	0,009	22.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,526.00000	3,553	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		3.00000	0,002	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		2.00000	0,012	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,629.00000	8,611	36.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		17.00000	0,026	34.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,644.00000	6,625	34.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		51.00000	0,052	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,678.00000	4,651	31.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		117.00000	0,118	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,744.00000	2,717	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		349.00000	0,352	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		976.00000	0,951	21.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		712.00000	0,726	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		339.00000	0,325	18.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,438.00000	1,459	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		65.00000	0,058	18.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,387.00000	2,411	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		14.00000	0,010	21.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,377.00000	3,404	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		4.00000	0,003	26.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		199.00000	0,200	24.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,776.00000	1,749	24.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		0.00000	0,217	23.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		0.00000	1,616	23.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.88050	7.85140		20.04	5,516,350.00	700	761.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		35.00000	0,039	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,134.00000	8,109	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		62.00000	0,064	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,161.00000	6,134	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		111.00000	0,113	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,210.00000	4,183	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		225.00000	0,228	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,324.00000	2,298	25.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		598.00000	0,610	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		697.00000	0,680	20.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,108.00000	1,129	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		207.00000	0,199	18.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,941.00000	1,972	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		40.00000	0,042	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,915.00000	2,941	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		14.00000	0,011	22.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,906.00000	3,934	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		5.00000	0,004	27.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		428.00000	0,435	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,127.00000	1,105	21.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		35.00000	0,038	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,184.00000	8,158	35.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		61.00000	0,063	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,210.00000	6,183	33.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		109.00000	0,111	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,258.00000	4,231	29.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		220.00000	0,223	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,369.00000	2,343	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,075.00000	1,096	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		224.00000	0,216	18.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,895.00000	1,926	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		44.00000	0,046	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,866.00000	2,892	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		15.00000	0,012	22.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,856.00000	3,884	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		5.00000	0,004	27.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		34.00000	0,037	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,233.00000	8,207	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		60.00000	0,062	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,259.00000	6,232	33.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		107.00000	0,109	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,306.00000	4,279	30.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		215.00000	0,218	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,414.00000	2,388	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		564.00000	0,575	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		763.00000	0,745	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,043.00000	1,063	18.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		242.00000	0,233	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,850.00000	1,880	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		49.00000	0,050	18.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,817.00000	2,843	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		16.00000	0,013	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,806.00000	3,834	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		5.00000	0,004	26.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		33.00000	0,036	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,282.00000	8,256	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		59.00000	0,061	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,308.00000	6,281	33.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		105.00000	0,107	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,354.00000	4,327	30.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		211.00000	0,214	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,460.00000	2,434	25.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		548.00000	0,559	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		797.00000	0,779	20.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,012.00000	1,032	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		261.00000	0,252	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,804.00000	1,834	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		53.00000	0,054	18.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,767.00000	2,794	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		16.00000	0,014	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,757.00000	3,784	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		6.00000	0,004	26.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		581.00000	0,592	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		730.00000	0,712	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		32.00000	0,035	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,331.00000	8,305	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		59.00000	0,061	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,358.00000	6,331	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		104.00000	0,105	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,403.00000	4,375	30.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		206.00000	0,209	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,505.00000	2,479	25.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		533.00000	0,543	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		832.00000	0,813	20.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		981.00000	1,001	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		280.00000	0,271	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,759.00000	1,789	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		58.00000	0,059	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,718.00000	2,745	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		17.00000	0,015	21.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,707.00000	3,734	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		6.00000	0,004	26.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		32.00000	0,035	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,381.00000	8,355	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		58.00000	0,060	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,407.00000	6,380	33.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		102.00000	0,104	30.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,451.00000	4,424	30.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		202.00000	0,205	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,551.00000	2,525	26.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		518.00000	0,528	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		867.00000	0,848	20.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		951.00000	0,970	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		300.00000	0,290	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,715.00000	1,745	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		64.00000	0,065	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,669.00000	2,696	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		18.00000	0,016	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,657.00000	3,685	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		6.00000	0,005	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		31.00000	0,034	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,430.00000	8,404	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		57.00000	0,059	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,456.00000	6,429	33.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		100.00000	0,102	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,499.00000	4,472	30.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		198.00000	0,201	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,597.00000	2,571	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		504.00000	0,513	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		903.00000	0,883	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		922.00000	0,941	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		321.00000	0,311	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,670.00000	1,700	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		69.00000	0,070	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,620.00000	2,647	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		19.00000	0,017	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,608.00000	3,635	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		7.00000	0,005	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		29.00000	0,031	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,628.00000	8,601	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		54.00000	0,056	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,653.00000	6,626	33.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		94.00000	0,096	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,693.00000	4,666	30.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		183.00000	0,185	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,782.00000	2,755	26.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		451.00000	0,459	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,050.00000	1,029	21.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		814.00000	0,831	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		413.00000	0,401	19.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,498.00000	1,527	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		97.00000	0,097	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,424.00000	2,452	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		23.00000	0,022	20.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,409.00000	3,436	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		8.00000	0,006	24.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		29.00000	0,032	35.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,578.00000	8,552	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		54.00000	0,057	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,603.00000	6,577	33.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		96.00000	0,097	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,645.00000	4,617	30.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		186.00000	0,189	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,735.00000	2,709	26.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		464.00000	0,472	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		1,013.00000	0,992	21.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		840.00000	0,858	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		389.00000	0,378	19.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,540.00000	1,569	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		89.00000	0,089	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,473.00000	2,500	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		22.00000	0,020	20.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,459.00000	3,486	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		8.00000	0,006	25.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		416.00000	0,424	21.93	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,165.00000	1,144	21.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		28.00000	0,030	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,677.00000	8,650	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		53.00000	0,055	33.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,702.00000	6,675	33.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		93.00000	0,094	30.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,742.00000	4,714	30.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		179.00000	0,182	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,828.00000	2,802	26.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		439.00000	0,447	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,088.00000	1,067	21.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		789.00000	0,806	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		438.00000	0,426	19.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,456.00000	1,484	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		105.00000	0,104	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,375.00000	2,403	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		24.00000	0,023	20.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,360.00000	3,387	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		9.00000	0,007	24.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		490.00000	0,499	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		939.00000	0,919	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		37.00000	0,040	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,036.00000	8,010	35.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		64.00000	0,066	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,063.00000	6,036	33.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		115.00000	0,116	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,114.00000	4,086	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		235.00000	0,238	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,234.00000	2,208	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		634.00000	0,648	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		633.00000	0,618	19.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,176.00000	1,202	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	13/12/2010	Foreign Exchange Future	6.85	Put		175.00000	0,172	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,034.00000	2,066	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		33.00000	0,036	19.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,014.00000	3,040	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		13.00000	0,010	22.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,005.00000	4,033	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		4.00000	0,003	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		36.00000	0,039	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,085.00000	8,059	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		63.00000	0,065	33.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,112.00000	6,085	33.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		113.00000	0,114	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,162.00000	4,134	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		230.00000	0,233	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,279.00000	2,253	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		616.00000	0,628	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		665.00000	0,648	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,142.00000	1,164	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		191.00000	0,184	18.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,987.00000	2,018	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		36.00000	0,038	18.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,965.00000	2,990	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		14.00000	0,010	22.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,955.00000	3,983	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		4.00000	0,003	27.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		30.00000	0,033	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,479.00000	8,453	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		56.00000	0,058	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,505.00000	6,478	33.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		99.00000	0,100	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,548.00000	4,520	30.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		194.00000	0,197	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,643.00000	2,617	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		894.00000	0,912	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		343.00000	0,332	18.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,627.00000	1,656	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		76.00000	0,076	18.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,571.00000	2,598	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		20.00000	0,018	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,558.00000	3,585	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		7.00000	0,005	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		30.00000	0,032	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,529.00000	8,502	35.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		55.00000	0,057	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,554.00000	6,527	33.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		97.00000	0,099	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,596.00000	4,569	30.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		190.00000	0,193	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,689.00000	2,663	26.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		476.00000	0,485	21.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		975.00000	0,955	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		867.00000	0,885	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		366.00000	0,355	18.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,583.00000	1,613	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		82.00000	0,083	18.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,522.00000	2,549	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		21.00000	0,019	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,509.00000	3,536	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		8.00000	0,006	25.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		45.00000	0,048	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,244.00000	7,218	34.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		79.00000	0,080	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,278.00000	5,250	31.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		147.00000	0,149	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,346.00000	3,319	27.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		332.00000	0,337	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,531.00000	1,507	23.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,802.00000	4,831	27.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,001	27.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.22870	12.17680		14.61	37,163,019.30	3,039	31,642.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,723.00000	9,671	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	51.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,723.00000	7,671	51.04	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	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	45.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,723.00000	5,671	45.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	38.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,723.00000	3,671	38.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		327.00000	0,360	17.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		50.00000	0,031	17.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,278.00000	1,329	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		1.00000	0,000	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,277.00000	2,329	30.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	30.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,423.00000	9,371	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	44.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,423.00000	5,371	44.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		592.00000	0,638	19.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		15.00000	0,009	19.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,577.00000	2,629	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	32.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,223.00000	9,171	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	49.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,223.00000	7,171	49.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	43.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,223.00000	5,171	43.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	35.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,223.00000	3,171	35.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		67.00000	0,063	16.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		290.00000	0,234	16.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		783.00000	0,833	21.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		6.00000	0,004	21.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,777.00000	1,829	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	27.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,777.00000	2,829	33.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	33.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		9,073.00000	9,021	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,073.00000	7,021	49.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	43.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,073.00000	5,021	43.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	35.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,073.00000	3,021	35.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		109.00000	0,111	14.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		182.00000	0,132	14.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		930.00000	0,981	22.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3.00000	0,002	22.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,927.00000	1,979	28.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	28.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,927.00000	2,979	34.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	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	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,973.00000	8,921	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,973.00000	6,921	48.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	42.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,973.00000	4,921	42.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		150.00000	0,164	15.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		123.00000	0,085	15.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,029.00000	1,080	23.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		2.00000	0,001	23.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,027.00000	2,079	28.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	28.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,027.00000	3,079	34.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	34.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,823.00000	8,771	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,823.00000	6,771	48.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	42.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,823.00000	4,771	42.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		250.00000	0,276	16.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		73.00000	0,047	16.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,178.00000	1,229	24.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		1.00000	0,000	24.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,177.00000	2,229	29.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	29.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,177.00000	3,229	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	32.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,873.00000	8,821	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,873.00000	6,821	48.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	42.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,873.00000	4,821	42.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		214.00000	0,236	15.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		87.00000	0,057	15.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,128.00000	1,180	24.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		1.00000	0,001	24.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,127.00000	2,179	29.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	29.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,127.00000	3,179	32.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	32.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,273.00000	9,221	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,273.00000	7,221	49.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	43.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,273.00000	5,221	43.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,273.00000	3,221	36.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		56.00000	0,052	16.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		329.00000	0,273	16.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		735.00000	0,783	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		8.00000	0,004	21.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,727.00000	1,779	27.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,000	27.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,727.00000	2,779	33.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	33.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,373.00000	9,321	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,373.00000	7,321	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	44.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,373.00000	5,321	44.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,373.00000	3,321	36.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		40.00000	0,035	17.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		413.00000	0,356	17.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		639.00000	0,686	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		12.00000	0,007	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,627.00000	1,679	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		0.00000	0,000	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,627.00000	2,679	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	51.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,623.00000	9,571	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	50.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,623.00000	7,571	50.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	44.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,623.00000	5,571	44.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		411.00000	0,449	18.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		34.00000	0,020	18.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,377.00000	1,429	25.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		0.00000	0,000	25.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,673.00000	9,621	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	44.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,673.00000	5,621	44.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	38.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,673.00000	3,621	38.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		368.00000	0,404	17.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		41.00000	0,025	17.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,327.00000	2,379	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	30.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,573.00000	9,521	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	50.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,573.00000	7,521	50.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	44.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,573.00000	5,521	44.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,573.00000	3,521	37.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		454.00000	0,495	18.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		27.00000	0,016	18.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,427.00000	1,479	25.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		0.00000	0,000	25.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,427.00000	2,479	31.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	31.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,523.00000	9,471	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	50.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,523.00000	7,471	50.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	44.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,523.00000	5,471	44.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,523.00000	3,471	37.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		499.00000	0,542	18.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		22.00000	0,013	18.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,477.00000	1,529	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		0.00000	0,000	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,477.00000	2,529	31.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	31.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,473.00000	9,421	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	50.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,473.00000	7,421	50.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	44.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,473.00000	5,421	44.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,473.00000	3,421	37.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		28.00000	0,024	17.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		501.00000	0,445	17.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		545.00000	0,590	19.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		18.00000	0,011	19.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,527.00000	1,579	26.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		0.00000	0,000	26.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,527.00000	2,579	31.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	31.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,323.00000	9,271	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,323.00000	7,271	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,323.00000	5,271	43.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,323.00000	3,271	36.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		47.00000	0,042	16.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		370.00000	0,313	16.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		687.00000	0,735	20.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		10.00000	0,006	20.69	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	10.50	Call		1,677.00000	1,729	26.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		0.00000	0,000	26.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,677.00000	2,729	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	32.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,123.00000	9,071	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,123.00000	7,071	49.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	35.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,123.00000	3,071	35.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		93.00000	0,092	15.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		216.00000	0,163	15.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,877.00000	1,929	27.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	27.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,877.00000	2,929	34.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	34.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,173.00000	9,121	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,173.00000	7,121	49.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	43.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,173.00000	5,121	43.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		832.00000	0,882	21.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		5.00000	0,003	21.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,827.00000	1,879	27.70	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	10.35	Put		0.00000	0,000	27.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		9,023.00000	8,971	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,023.00000	6,971	48.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	42.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,023.00000	4,971	42.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		129.00000	0,133	14.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		152.00000	0,104	14.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		980.00000	1,030	23.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3.00000	0,001	23.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,977.00000	2,029	28.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	28.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,977.00000	3,029	34.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	34.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,923.00000	8,871	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,923.00000	6,871	48.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,923.00000	4,871	42.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,079.00000	1,130	23.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		2.00000	0,001	23.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,077.00000	2,129	29.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		2.00000	0,001	24.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,375.00000	1,322	24.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		2.00000	0,001	23.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,275.00000	1,222	23.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		3.00000	0,002	23.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,176.00000	1,123	23.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		4.00000	0,003	22.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,077.00000	1,024	22.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		8.00000	0,005	20.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		881.00000	0,826	20.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		14.00000	0,011	19.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		687.00000	0,632	19.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		20.00000	0,016	18.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		593.00000	0,537	18.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		6.00000	0,004	21.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		979.00000	0,925	21.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		10.00000	0,008	20.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		783.00000	0,729	20.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		24.00000	0,019	18.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		547.00000	0,490	18.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		34.00000	0,029	17.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		457.00000	0,400	17.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		9.00000	0,006	20.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		832.00000	0,777	20.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		12.00000	0,009	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	14/12/2009	Foreign Exchange Future	12.90	Put		735.00000	0,680	19.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		2.00000	0,001	24.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,325.00000	1,272	24.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		3.00000	0,002	23.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,226.00000	1,173	23.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		4.00000	0,002	22.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,127.00000	1,073	22.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		5.00000	0,003	22.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,028.00000	0,974	22.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		6.00000	0,004	21.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		929.00000	0,875	21.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	50.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,423.00000	7,371	50.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	45.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,923.00000	5,871	45.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	41.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,423.00000	4,371	41.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		181.00000	0,199	15.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		104.00000	0,070	15.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,577.00000	1,629	26.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		0.00000	0,000	26.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,077.00000	3,129	33.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	33.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,577.00000	4,629	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	22.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	50.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,673.00000	7,621	50.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	46.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,173.00000	6,121	46.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	41.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,673.00000	4,621	41.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	35.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,173.00000	3,121	35.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		79.00000	0,076	15.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		252.00000	0,197	15.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,327.00000	1,379	25.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		0.00000	0,000	25.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,827.00000	2,879	33.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	33.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,327.00000	4,379	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,123.00000	8,071	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	47.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,623.00000	6,571	47.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	43.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,123.00000	5,071	43.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,623.00000	3,571	37.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		17.00000	0,013	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		640.00000	0,584	19.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		881.00000	0,931	22.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		4.00000	0,002	22.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,377.00000	2,429	30.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	30.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,877.00000	3,929	24.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	24.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		2.00000	0,001	25.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,425.00000	1,372	25.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		1.00000	0,001	26.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,574.00000	1,522	26.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		1.00000	0,001	25.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,474.00000	1,422	25.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		1.00000	0,001	25.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,524.00000	1,472	25.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		1.00000	0,001	26.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,624.00000	1,572	26.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	34.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,873.00000	2,821	34.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,773.00000	2,721	33.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		1.00000	0,000	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,774.00000	1,721	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		1.00000	0,000	26.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,674.00000	1,621	26.99	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	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	34.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,973.00000	2,921	34.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	32.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,573.00000	2,521	32.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	31.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,473.00000	2,421	31.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,373.00000	2,321	31.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	30.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,273.00000	2,221	30.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	30.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,173.00000	2,121	30.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,073.00000	2,021	29.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	29.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,973.00000	1,921	29.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		1.00000	0,000	28.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,874.00000	1,821	28.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		1.00000	0,000	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,824.00000	1,771	28.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		1.00000	0,000	27.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,724.00000	1,671	27.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	30.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,223.00000	2,171	30.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	30.13	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	14.30	Put		2,123.00000	2,071	30.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		2,023.00000	1,971	29.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	28.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,923.00000	1,871	28.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	36.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,423.00000	3,371	36.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	34.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,023.00000	2,971	34.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	34.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,923.00000	2,871	34.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	33.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,823.00000	2,771	33.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	33.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,723.00000	2,671	33.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,623.00000	2,571	32.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	32.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,523.00000	2,471	32.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,423.00000	2,371	31.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,323.00000	2,271	31.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	32.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,673.00000	2,621	32.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,223.00000	8,171	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	46.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,223.00000	6,171	46.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,223.00000	4,171	40.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,777.00000	3,829	25.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	25.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	46.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,123.00000	6,071	46.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,123.00000	4,071	40.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,173.00000	8,121	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,173.00000	4,121	40.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,827.00000	3,879	24.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	24.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,373.00000	8,321	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,373.00000	6,321	47.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	41.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,373.00000	4,321	41.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,627.00000	3,679	27.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	27.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,423.00000	8,371	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	47.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,423.00000	6,371	47.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,577.00000	3,629	27.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	27.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,473.00000	8,421	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	47.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,473.00000	6,421	47.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	41.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,473.00000	4,421	41.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,527.00000	3,579	28.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	28.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,523.00000	8,471	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,523.00000	6,471	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	41.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,523.00000	4,471	41.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,477.00000	3,529	28.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	28.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,723.00000	8,671	51.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	48.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,723.00000	6,671	48.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	42.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,723.00000	4,671	42.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,277.00000	3,329	31.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,673.00000	8,621	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	47.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,673.00000	6,621	47.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,327.00000	3,379	30.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,773.00000	8,721	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	48.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,773.00000	6,721	48.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	42.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,773.00000	4,721	42.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		287.00000	0,317	16.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		60.00000	0,038	16.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,228.00000	1,279	24.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		1.00000	0,000	24.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,227.00000	2,279	30.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	30.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,227.00000	3,279	31.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	31.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,973.00000	7,921	51.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	45.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,973.00000	5,921	45.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	39.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,973.00000	3,921	39.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,027.00000	4,079	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,427.00000	3,479	29.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,427.00000	4,479	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,377.00000	3,429	29.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	29.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,377.00000	4,429	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,527.00000	4,579	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	51.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,773.00000	7,721	51.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	45.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,773.00000	5,721	45.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	38.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,773.00000	3,721	38.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,227.00000	4,279	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		8,023.00000	7,971	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	45.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		6,023.00000	5,971	45.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	39.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		4,023.00000	3,971	39.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,977.00000	4,029	22.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	22.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,273.00000	8,221	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	46.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,273.00000	6,221	46.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,273.00000	4,221	40.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,727.00000	3,779	25.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	25.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,277.00000	4,329	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,823.00000	7,771	51.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,823.00000	5,771	45.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	38.91	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	16.00	Put		3,823.00000	3,771	38.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,177.00000	4,229	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	22.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		8,073.00000	8,021	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	46.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,073.00000	6,021	46.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		4,073.00000	4,021	40.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		3,927.00000	3,979	23.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	23.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,323.00000	8,271	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	46.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,323.00000	6,271	46.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	40.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,323.00000	4,271	40.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,677.00000	3,729	26.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	26.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,573.00000	8,521	51.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	47.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,573.00000	6,521	47.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,573.00000	4,521	41.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future			12.44120	12.38680		17.31	35,258,360.80	2,834	4,647.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,613.00000	9,559	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,614.00000	7,560	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		4.00000	0,004	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,617.00000	5,563	27.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		25.00000	0,025	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,638.00000	3,584	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		120.00000	0,119	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,733.00000	1,678	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		269.00000	0,274	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		882.00000	0,833	18.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		663.00000	0,689	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		276.00000	0,248	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,435.00000	1,485	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		48.00000	0,044	17.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,396.00000	2,451	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,010	20.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,763.00000	9,709	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,764.00000	7,710	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,003	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,766.00000	5,712	27.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		23.00000	0,022	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,786.00000	3,731	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		107.00000	0,106	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,870.00000	1,815	22.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		237.00000	0,240	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,000.00000	0,949	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		579.00000	0,600	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		342.00000	0,309	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,300.00000	1,348	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		63.00000	0,057	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,248.00000	2,302	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,011	19.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,713.00000	9,659	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,714.00000	7,660	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		3.00000	0,003	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,716.00000	5,662	27.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		24.00000	0,023	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,737.00000	3,682	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		111.00000	0,110	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,824.00000	1,769	22.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		247.00000	0,251	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		960.00000	0,910	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		606.00000	0,629	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	12.10	Put		319.00000	0,288	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,345.00000	1,393	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		58.00000	0,052	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,298.00000	2,352	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		11.00000	0,011	20.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,240.00000	3,295	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,004	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,113.00000	9,059	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,114.00000	7,060	29.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,963.00000	8,909	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,964.00000	6,910	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		7.00000	0,007	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,970.00000	4,916	27.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		41.00000	0,041	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,004.00000	2,950	24.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		200.00000	0,202	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,163.00000	1,111	19.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		478.00000	0,495	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		441.00000	0,404	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,125.00000	1,170	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		88.00000	0,079	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,052.00000	2,106	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		15.00000	0,015	18.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,041.00000	3,095	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,813.00000	8,759	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,001	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,815.00000	6,760	28.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		9.00000	0,008	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,822.00000	4,767	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		47.00000	0,046	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,860.00000	2,805	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		227.00000	0,230	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,040.00000	0,989	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		552.00000	0,573	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		365.00000	0,332	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,256.00000	1,302	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		69.00000	0,061	16.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,199.00000	2,253	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		12.00000	0,012	19.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,191.00000	3,245	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		4.00000	0,004	23.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,863.00000	8,809	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,001	28.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,865.00000	6,810	28.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		8.00000	0,008	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,871.00000	4,817	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		45.00000	0,044	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,908.00000	2,853	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		218.00000	0,220	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,081.00000	1,029	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		527.00000	0,546	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		390.00000	0,355	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,212.00000	1,258	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		75.00000	0,067	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,150.00000	2,204	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		13.00000	0,013	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,141.00000	3,195	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,004	23.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		9,013.00000	8,959	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,014.00000	6,960	29.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		7.00000	0,007	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,020.00000	4,966	27.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		40.00000	0,039	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,053.00000	2,998	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		192.00000	0,194	20.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,205.00000	1,153	20.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		456.00000	0,471	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		469.00000	0,430	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,082.00000	1,126	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		95.00000	0,085	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,002.00000	2,056	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		15.00000	0,015	18.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,992.00000	3,046	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	0,005	22.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,263.00000	9,209	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	29.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,264.00000	7,210	29.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,413.00000	9,359	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,414.00000	7,360	29.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,663.00000	9,609	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,664.00000	7,610	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,004	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,667.00000	5,613	27.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		24.00000	0,024	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,687.00000	3,633	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		258.00000	0,262	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	15/03/2010	Foreign Exchange Future	13.05	Put		921.00000	0,871	19.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		634.00000	0,658	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		297.00000	0,267	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,390.00000	1,439	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		53.00000	0,048	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,347.00000	2,401	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		10.00000	0,010	20.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,563.00000	9,509	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,564.00000	7,510	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,513.00000	9,459	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,514.00000	7,460	29.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,463.00000	9,409	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,464.00000	7,410	29.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,363.00000	9,309	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,364.00000	7,310	29.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,213.00000	9,159	30.82	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	19.60	Call		1.00000	0,001	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,214.00000	7,160	29.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,163.00000	9,109	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,164.00000	7,110	29.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,063.00000	9,009	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,064.00000	7,010	29.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		7.00000	0,007	27.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,070.00000	5,016	27.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		38.00000	0,038	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,101.00000	3,047	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		185.00000	0,186	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,248.00000	1,195	20.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		436.00000	0,448	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		499.00000	0,457	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,043.00000	1,083	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		106.00000	0,092	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,954.00000	2,007	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		17.00000	0,016	18.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,942.00000	2,996	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	0,005	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	30.82	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	21.30	Put		8,913.00000	8,859	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,001	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,915.00000	6,860	29.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		8.00000	0,008	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,921.00000	4,867	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		20.00000	0,020	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,933.00000	3,879	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		43.00000	0,042	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,956.00000	2,901	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		97.00000	0,095	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		2,010.00000	1,954	22.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		209.00000	0,211	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,122.00000	1,070	19.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		502.00000	0,520	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		415.00000	0,379	17.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,168.00000	1,213	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		81.00000	0,072	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,101.00000	2,155	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		14.00000	0,014	19.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,091.00000	3,145	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,004	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		116.00000	0,115	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,779.00000	1,724	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		4.00000	0,004	27.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,517.00000	5,463	27.48	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	15/03/2010	Foreign Exchange Future	16.90	Call		12.00000	0,011	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,525.00000	4,470	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		27.00000	0,027	25.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,540.00000	3,486	25.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		59.00000	0,059	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,572.00000	2,518	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		129.00000	0,129	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,642.00000	1,588	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		294.00000	0,299	18.62	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		807.00000	0,758	18.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		724.00000	0,753	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		237.00000	0,212	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,527.00000	1,578	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		40.00000	0,037	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,495.00000	2,549	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	20.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,005	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,268.00000	5,214	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		15.00000	0,015	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,278.00000	4,224	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		33.00000	0,032	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,296.00000	3,241	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		73.00000	0,072	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,336.00000	2,281	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		157.00000	0,157	20.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,420.00000	1,366	20.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		366.00000	0,374	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		629.00000	0,583	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		893.00000	0,928	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		156.00000	0,137	16.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,762.00000	1,815	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		25.00000	0,024	18.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,743.00000	2,797	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,006	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,005	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,368.00000	5,314	27.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		13.00000	0,013	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,376.00000	4,322	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		30.00000	0,030	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,393.00000	3,339	25.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		67.00000	0,066	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,430.00000	2,375	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		145.00000	0,145	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,508.00000	1,454	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		335.00000	0,342	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		698.00000	0,651	18.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		823.00000	0,855	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		186.00000	0,164	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,668.00000	1,719	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		31.00000	0,028	17.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,644.00000	2,698	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	0,007	21.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,006	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,169.00000	5,115	27.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		16.00000	0,016	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,179.00000	4,125	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		35.00000	0,035	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,198.00000	3,144	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		79.00000	0,079	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,242.00000	2,188	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		170.00000	0,171	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,333.00000	1,280	20.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		399.00000	0,409	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		562.00000	0,518	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		966.00000	1,004	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		129.00000	0,113	16.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,858.00000	1,911	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		21.00000	0,020	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,843.00000	2,897	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,006	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		4.00000	0,004	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,467.00000	5,413	27.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		12.00000	0,012	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,475.00000	4,421	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		28.00000	0,028	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
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,491.00000	3,437	25.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		62.00000	0,061	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,525.00000	2,470	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		134.00000	0,134	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,597.00000	1,543	21.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		307.00000	0,312	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		770.00000	0,721	18.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		756.00000	0,786	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		219.00000	0,195	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,574.00000	1,625	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		37.00000	0,034	17.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,545.00000	2,599	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	0,008	21.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		4.00000	0,004	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,567.00000	5,513	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		11.00000	0,011	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,574.00000	4,520	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		26.00000	0,026	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,589.00000	3,535	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		57.00000	0,056	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,620.00000	2,565	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		125.00000	0,124	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,688.00000	1,633	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		281.00000	0,286	18.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		844.00000	0,795	18.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		693.00000	0,720	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		256.00000	0,229	16.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,481.00000	1,531	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		44.00000	0,040	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,446.00000	2,500	20.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		9.00000	0,009	20.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,005	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,418.00000	5,364	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		13.00000	0,013	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,426.00000	4,372	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		29.00000	0,029	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,442.00000	3,388	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		64.00000	0,064	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,477.00000	2,423	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		140.00000	0,139	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,553.00000	1,498	21.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		321.00000	0,327	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		734.00000	0,686	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		789.00000	0,820	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		202.00000	0,179	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,621.00000	1,672	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		34.00000	0,031	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,594.00000	2,649	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,008	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,005	27.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,318.00000	5,264	27.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		14.00000	0,014	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,327.00000	4,273	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		32.00000	0,031	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,345.00000	3,290	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		70.00000	0,069	23.58	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,383.00000	2,328	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		151.00000	0,151	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,464.00000	1,410	20.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		350.00000	0,357	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		663.00000	0,616	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		857.00000	0,891	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		170.00000	0,150	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,715.00000	1,767	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		28.00000	0,026	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,694.00000	2,748	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		7.00000	0,007	21.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,006	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,219.00000	5,165	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		16.00000	0,016	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,229.00000	4,175	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		34.00000	0,034	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,247.00000	3,193	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		76.00000	0,075	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,289.00000	2,234	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	15/03/2010	Foreign Exchange Future	13.60	Call		164.00000	0,164	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,377.00000	1,323	20.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		382.00000	0,391	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		595.00000	0,550	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		929.00000	0,965	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		142.00000	0,124	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,810.00000	1,863	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		23.00000	0,022	18.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,793.00000	2,847	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	0,006	22.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,119.00000	5,065	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		17.00000	0,017	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,130.00000	4,076	26.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		37.00000	0,036	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,150.00000	3,095	25.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		83.00000	0,082	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,196.00000	2,141	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		417.00000	0,428	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		530.00000	0,487	17.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,004.00000	1,043	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		117.00000	0,102	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,906.00000	1,959	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		19.00000	0,018	18.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,892.00000	2,946	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,005	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		177.00000	0,178	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,290.00000	1,237	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,214.00000	8,160	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,215.00000	6,161	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,789.00000	3,843	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,002	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,114.00000	8,060	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,115.00000	6,061	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,888.00000	3,943	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,002	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,164.00000	8,110	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,165.00000	6,111	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,838.00000	3,893	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,002	26.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,414.00000	8,360	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,415.00000	6,361	28.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,589.00000	3,643	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		1.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,514.00000	8,459	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,002	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,515.00000	6,461	28.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,489.00000	3,544	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,003	25.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,464.00000	8,410	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,002	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,465.00000	6,411	28.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,539.00000	3,593	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,563.00000	8,509	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,002	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,565.00000	6,511	28.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,440.00000	3,494	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		3.00000	0,003	24.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,713.00000	8,659	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,715.00000	6,661	28.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		10.00000	0,009	27.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,723.00000	4,668	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		50.00000	0,050	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,763.00000	2,709	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,290.00000	3,344	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,763.00000	8,709	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,002	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,765.00000	6,711	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		9.00000	0,009	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,772.00000	4,718	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		48.00000	0,048	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,811.00000	2,757	24.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,663.00000	8,609	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,002	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,665.00000	6,611	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		10.00000	0,010	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,673.00000	4,619	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		52.00000	0,052	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,715.00000	2,661	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,340.00000	3,394	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	24.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	30.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,964.00000	7,910	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	15/03/2010	Foreign Exchange Future	18.35	Call		3.00000	0,003	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,966.00000	5,912	27.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		20.00000	0,019	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,983.00000	3,928	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		93.00000	0,092	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,056.00000	2,001	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,038.00000	4,092	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,437.00000	4,491	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,390.00000	3,444	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,003	24.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,387.00000	4,442	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,001	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,537.00000	4,591	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,337.00000	4,392	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,264.00000	8,210	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,265.00000	6,211	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,739.00000	3,793	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	26.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,237.00000	4,292	26.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,001	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,814.00000	7,760	30.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		3.00000	0,003	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,816.00000	5,762	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		22.00000	0,022	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,835.00000	3,781	26.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		104.00000	0,103	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,917.00000	1,862	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,188.00000	4,242	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,064.00000	8,010	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		3.00000	0,002	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,066.00000	6,011	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		18.00000	0,018	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,081.00000	4,027	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		86.00000	0,086	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,149.00000	2,095	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,938.00000	3,993	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,002	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,314.00000	8,260	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,315.00000	6,261	28.12	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	8.70	Call		3,689.00000	3,743	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		8,014.00000	7,960	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		3.00000	0,002	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		6,016.00000	5,961	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		19.00000	0,019	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		4,032.00000	3,978	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		90.00000	0,089	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,103.00000	2,048	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,988.00000	4,042	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,364.00000	8,310	30.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,365.00000	6,311	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,639.00000	3,693	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.64800	12.59290		17.86	3,794,400.00	300	1,271.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,459.00000	9,404	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		10.00000	0,010	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,467.00000	7,412	27.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,759.00000	9,704	26.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		8.00000	0,008	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,765.00000	7,710	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,259.00000	9,204	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		12.00000	0,012	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,269.00000	7,214	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		43.00000	0,044	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,300.00000	5,246	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		114.00000	0,115	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,371.00000	3,317	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,110.00000	9,055	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		13.00000	0,013	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,120.00000	7,065	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		46.00000	0,047	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,153.00000	5,099	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		123.00000	0,124	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,230.00000	3,176	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		9,010.00000	8,955	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		14.00000	0,014	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,021.00000	6,966	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		364.00000	0,372	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,371.00000	1,324	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		654.00000	0,674	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		661.00000	0,626	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,040.00000	2,093	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		47.00000	0,045	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,010.00000	3,066	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		17.00000	0,018	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,810.00000	8,755	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		16.00000	0,017	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,823.00000	6,769	27.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,860.00000	8,805	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		16.00000	0,016	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,873.00000	6,818	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		720.00000	0,742	17.60	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		577.00000	0,544	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,319.00000	1,362	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		176.00000	0,164	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,184.00000	2,237	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		41.00000	0,039	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,158.00000	3,213	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		15.00000	0,015	20.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,309.00000	9,254	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		42.00000	0,043	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,349.00000	5,295	26.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		111.00000	0,112	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,418.00000	3,364	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,509.00000	9,454	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		9.00000	0,010	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,516.00000	7,462	27.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		38.00000	0,039	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,545.00000	5,491	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,659.00000	9,604	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		8.00000	0,008	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,665.00000	7,610	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		816.00000	0,843	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		473.00000	0,445	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,477.00000	1,522	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		134.00000	0,124	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,376.00000	2,430	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		33.00000	0,032	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,709.00000	9,654	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		8.00000	0,008	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,715.00000	7,660	26.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,437.00000	1,481	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		144.00000	0,133	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,328.00000	2,382	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		35.00000	0,034	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,609.00000	9,554	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		9.00000	0,009	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,616.00000	7,561	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		263.00000	0,268	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,870.00000	1,820	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		458.00000	0,469	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,065.00000	1,021	19.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		842.00000	0,870	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		449.00000	0,422	17.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,518.00000	1,563	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		125.00000	0,115	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,425.00000	2,479	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		32.00000	0,031	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,559.00000	9,504	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		37.00000	0,038	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,594.00000	5,540	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		99.00000	0,100	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,656.00000	3,602	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,409.00000	9,354	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,010	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,417.00000	7,362	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	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,359.00000	9,304	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		11.00000	0,011	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,368.00000	7,313	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		41.00000	0,042	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,398.00000	5,344	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		109.00000	0,110	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,466.00000	3,412	24.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,210.00000	9,155	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,012	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,219.00000	7,164	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		44.00000	0,045	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,251.00000	5,197	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		117.00000	0,118	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,324.00000	3,270	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,074.00000	1,110	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		281.00000	0,262	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,860.00000	1,909	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		67.00000	0,061	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,814.00000	2,869	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		21.00000	0,021	19.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,160.00000	9,105	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		12.00000	0,013	27.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,169.00000	7,115	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,060.00000	9,005	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		14.00000	0,014	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,071.00000	7,016	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		354.00000	0,362	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,411.00000	1,364	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,173.00000	1,211	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		230.00000	0,213	16.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		1,995.00000	2,045	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		52.00000	0,047	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,960.00000	8,905	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		15.00000	0,015	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,972.00000	6,917	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		39.00000	0,040	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,496.00000	5,442	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		64.00000	0,065	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,521.00000	4,467	25.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		104.00000	0,105	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,561.00000	3,507	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		170.00000	0,172	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,627.00000	2,574	22.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		375.00000	0,383	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,332.00000	1,285	19.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		675.00000	0,696	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		632.00000	0,598	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,244.00000	1,286	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		201.00000	0,188	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,088.00000	2,141	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		45.00000	0,043	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,060.00000	3,115	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		17.00000	0,017	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		257.00000	0,261	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,914.00000	1,863	21.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		30.00000	0,031	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		6,037.00000	5,983	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		82.00000	0,082	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,089.00000	4,034	25.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		129.00000	0,130	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,136.00000	3,082	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		896.00000	0,926	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		403.00000	0,378	17.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,601.00000	1,647	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		108.00000	0,099	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		32.00000	0,032	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,939.00000	5,884	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		515.00000	0,528	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		922.00000	0,880	18.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		953.00000	0,984	17.01	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	12.00	Put		360.00000	0,336	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,685.00000	1,733	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		92.00000	0,085	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,619.00000	2,673	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		26.00000	0,025	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		36.00000	0,037	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,643.00000	5,589	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		60.00000	0,060	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,667.00000	4,612	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		97.00000	0,098	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,704.00000	3,650	24.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		157.00000	0,159	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,764.00000	2,711	23.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		344.00000	0,352	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,451.00000	1,404	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		616.00000	0,633	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		723.00000	0,685	17.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,139.00000	1,177	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		246.00000	0,229	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,949.00000	1,999	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		56.00000	0,051	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,912.00000	2,967	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		19.00000	0,019	19.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,043.00000	1,077	16.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		300.00000	0,279	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	14/06/2010	Foreign Exchange Future	10.85	Call		1,816.00000	1,864	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		73.00000	0,066	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,765.00000	2,820	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		22.00000	0,022	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		48.00000	0,048	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,105.00000	5,050	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		80.00000	0,080	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,137.00000	4,082	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		471.00000	0,483	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		1,028.00000	0,985	18.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		869.00000	0,897	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		426.00000	0,399	17.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,473.00000	2,527	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		30.00000	0,029	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		31.00000	0,032	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,988.00000	5,934	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		83.00000	0,084	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		4,040.00000	3,986	25.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		132.00000	0,133	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,089.00000	3,035	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		285.00000	0,290	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,742.00000	1,692	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		500.00000	0,513	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		957.00000	0,915	18.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		924.00000	0,955	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		381.00000	0,357	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,643.00000	1,690	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		100.00000	0,092	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,570.00000	2,625	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		27.00000	0,027	18.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		32.00000	0,033	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,889.00000	5,835	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		53.00000	0,053	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,910.00000	4,855	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		87.00000	0,088	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,944.00000	3,890	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		138.00000	0,140	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,995.00000	2,942	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		530.00000	0,544	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		887.00000	0,846	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		982.00000	1,015	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		339.00000	0,317	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,728.00000	1,776	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		85.00000	0,078	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,668.00000	2,722	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		25.00000	0,024	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		546.00000	0,561	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		853.00000	0,813	18.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,012.00000	1,046	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		319.00000	0,298	16.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,716.00000	2,771	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		23.00000	0,023	18.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		36.00000	0,036	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,693.00000	5,638	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		58.00000	0,059	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,715.00000	4,661	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		95.00000	0,096	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,752.00000	3,698	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		153.00000	0,155	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,810.00000	2,757	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		597.00000	0,614	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		754.00000	0,716	18.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,106.00000	1,143	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		263.00000	0,245	16.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,904.00000	1,954	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		61.00000	0,056	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,863.00000	2,918	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		20.00000	0,020	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		335.00000	0,342	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,492.00000	1,444	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		40.00000	0,041	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,447.00000	5,393	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		66.00000	0,067	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,473.00000	4,419	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		106.00000	0,107	24.38	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	16.00	Put		3,513.00000	3,459	24.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		174.00000	0,176	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,581.00000	2,528	22.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		396.00000	0,405	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,253.00000	1,207	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		45.00000	0,046	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,202.00000	5,148	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		75.00000	0,076	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,232.00000	4,178	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		120.00000	0,121	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,277.00000	3,223	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		199.00000	0,202	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,356.00000	2,304	22.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		445.00000	0,455	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,102.00000	1,057	19.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		50.00000	0,051	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,007.00000	4,953	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,397.00000	1,441	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		154.00000	0,143	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,280.00000	2,333	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		37.00000	0,035	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,257.00000	3,312	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		14.00000	0,014	20.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		54.00000	0,055	26.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,861.00000	4,807	26.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		89.00000	0,089	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,896.00000	3,841	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		238.00000	0,241	21.60	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,045.00000	1,993	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,358.00000	1,402	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		165.00000	0,154	16.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,232.00000	2,285	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		39.00000	0,037	17.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		85.00000	0,086	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,992.00000	3,938	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		135.00000	0,136	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,042.00000	2,988	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		226.00000	0,229	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,133.00000	2,081	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		385.00000	0,394	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,292.00000	1,246	19.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		697.00000	0,719	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		604.00000	0,571	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,281.00000	1,324	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		188.00000	0,176	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,136.00000	2,189	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		43.00000	0,041	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,109.00000	3,164	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		16.00000	0,016	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,011	27.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,318.00000	7,263	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		33.00000	0,034	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,840.00000	5,786	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		70.00000	0,071	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,377.00000	4,323	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		142.00000	0,143	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,949.00000	2,895	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		309.00000	0,315	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,616.00000	1,567	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		743.00000	0,767	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		550.00000	0,519	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,772.00000	1,820	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		79.00000	0,072	16.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,207.00000	3,263	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,015	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,694.00000	4,749	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		293.00000	0,298	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,700.00000	1,650	20.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,009	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,566.00000	7,511	27.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		29.00000	0,030	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,086.00000	6,032	27.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		61.00000	0,062	25.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,618.00000	4,564	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		125.00000	0,127	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,182.00000	3,129	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		270.00000	0,275	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,827.00000	1,777	21.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		634.00000	0,652	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		691.00000	0,654	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,559.00000	1,605	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		116.00000	0,107	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		2,961.00000	3,016	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		18.00000	0,018	19.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,446.00000	4,501	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		3.00000	0,003	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		6.00000	0,006	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		8,013.00000	7,958	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		21.00000	0,021	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,528.00000	6,473	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		49.00000	0,050	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,056.00000	5,002	26.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		102.00000	0,102	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,609.00000	3,554	24.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		215.00000	0,218	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,222.00000	2,170	22.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		485.00000	0,498	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		992.00000	0,950	18.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,207.00000	1,248	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		214.00000	0,200	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,522.00000	2,576	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		29.00000	0,028	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,000.00000	4,055	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		7.00000	0,007	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		35.00000	0,035	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,742.00000	5,687	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		57.00000	0,057	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,764.00000	4,709	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		93.00000	0,094	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,800.00000	3,746	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		149.00000	0,151	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,856.00000	2,803	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		250.00000	0,254	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,957.00000	1,906	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		326.00000	0,332	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,533.00000	1,484	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		432.00000	0,442	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,139.00000	1,094	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		580.00000	0,596	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		787.00000	0,748	18.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		791.00000	0,817	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		498.00000	0,469	17.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		278.00000	0,282	20.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,785.00000	1,734	20.96	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	18.35	Call		34.00000	0,035	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,791.00000	5,737	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		55.00000	0,056	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,812.00000	4,758	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		91.00000	0,091	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,848.00000	3,793	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		145.00000	0,147	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,902.00000	2,849	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		317.00000	0,323	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,574.00000	1,525	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		420.00000	0,429	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,177.00000	1,131	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		563.00000	0,578	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		820.00000	0,780	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		767.00000	0,791	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		524.00000	0,493	17.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		301.00000	0,306	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,658.00000	1,608	20.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		51.00000	0,052	26.36	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,958.00000	4,904	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		408.00000	0,417	19.46	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,215.00000	1,169	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		244.00000	0,248	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		2,001.00000	1,950	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		5.00000	0,005	26.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,212.00000	8,157	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		26.00000	0,027	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,233.00000	6,179	27.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		73.00000	0,074	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,280.00000	4,226	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		193.00000	0,196	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,400.00000	2,348	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,802.00000	3,857	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		9.00000	0,009	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,006	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,113.00000	8,058	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		28.00000	0,029	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,135.00000	6,081	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		77.00000	0,078	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,184.00000	4,130	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		204.00000	0,207	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,311.00000	2,259	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,901.00000	3,956	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		8.00000	0,008	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		6.00000	0,006	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,163.00000	8,108	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		27.00000	0,028	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,184.00000	6,130	27.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,851.00000	3,906	22.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,008	22.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		5.00000	0,005	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,412.00000	8,357	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		22.00000	0,023	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,429.00000	6,375	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,603.00000	3,658	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,511.00000	8,456	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		63.00000	0,064	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,570.00000	4,516	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		165.00000	0,167	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,672.00000	2,619	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,504.00000	3,559	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,461.00000	8,406	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		22.00000	0,022	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,479.00000	6,424	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,554.00000	3,609	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		11.00000	0,011	21.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,561.00000	8,506	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		20.00000	0,021	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,577.00000	6,523	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		161.00000	0,163	22.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,718.00000	2,665	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,455.00000	3,510	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		12.00000	0,012	21.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,711.00000	8,656	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		18.00000	0,018	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,725.00000	6,670	27.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,306.00000	3,361	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,013	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,761.00000	8,706	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		17.00000	0,018	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,774.00000	6,720	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,661.00000	8,606	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		18.00000	0,019	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,675.00000	6,621	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,356.00000	3,411	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		13.00000	0,013	21.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		6.00000	0,007	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,963.00000	7,909	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		221.00000	0,224	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,178.00000	2,126	21.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,049.00000	4,104	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		6.00000	0,006	23.30	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	9.20	Call		3,405.00000	3,460	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,012	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,396.00000	4,451	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		3.00000	0,003	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,545.00000	4,600	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,346.00000	4,401	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		5.00000	0,005	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,262.00000	8,207	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		25.00000	0,026	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,282.00000	6,228	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		72.00000	0,072	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,329.00000	4,274	25.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		188.00000	0,191	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,445.00000	2,393	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,752.00000	3,807	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,009	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,006	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,063.00000	8,008	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		210.00000	0,213	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,267.00000	2,215	22.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,950.00000	4,006	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,008	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,247.00000	4,302	23.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		4.00000	0,004	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		7.00000	0,007	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,814.00000	7,759	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,198.00000	4,252	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		5.00000	0,004	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,005	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,312.00000	8,257	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		24.00000	0,025	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,331.00000	6,277	27.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		183.00000	0,186	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,490.00000	2,438	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,702.00000	3,757	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,910.00000	8,855	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		15.00000	0,016	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,922.00000	6,868	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,005	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,362.00000	8,307	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		23.00000	0,024	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,380.00000	6,326	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		68.00000	0,069	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,425.00000	4,371	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		179.00000	0,181	22.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,536.00000	2,483	22.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,653.00000	3,708	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	0,010	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,611.00000	8,556	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		19.00000	0,020	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,626.00000	6,572	27.37	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08360	0.08470		23.80	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		685.00000	0,006	23.80	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		215.00000	0,003	23.80	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		287.00000	0,003	27.99	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		817.00000	0,009	27.99	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,485.00000	0,014	20.45	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		15.00000	0,000	20.45	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08510	0.08620		27.89	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		940.00000	0,009	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		320.00000	0,004	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		540.00000	0,005	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		920.00000	0,010	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,667.00000	0,016	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		47.00000	0,001	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.00580	11.06200		14.27	3,411,798.00	310	30,811.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,638.00000	8,694	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	50.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,638.00000	6,694	50.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,738.00000	8,794	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	51.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,738.00000	6,794	51.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,388.00000	8,444	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	50.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,388.00000	6,444	50.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	43.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,388.00000	4,444	43.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,612.00000	1,556	22.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,612.00000	2,556	21.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,612.00000	3,556	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,288.00000	8,344	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	49.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,288.00000	6,344	49.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	42.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,288.00000	4,344	42.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		34.00000	0,023	17.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		322.00000	0,367	17.29	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	10.35	Call		716.00000	0,660	19.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		4.00000	0,004	19.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,712.00000	1,656	22.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	22.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,712.00000	2,656	21.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	21.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,712.00000	3,656	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,188.00000	8,244	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	49.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,188.00000	6,244	49.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		52.00000	0,036	16.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		240.00000	0,280	16.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		814.00000	0,758	20.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2.00000	0,002	20.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,812.00000	2,756	21.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	21.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,812.00000	3,756	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,538.00000	8,594	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	50.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,538.00000	6,594	50.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	55.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,788.00000	8,844	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	51.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,788.00000	6,844	51.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,838.00000	8,894	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	51.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,838.00000	6,894	51.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,688.00000	8,744	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	51.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,688.00000	6,744	51.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,588.00000	8,644	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	50.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,588.00000	6,644	50.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,438.00000	8,494	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	50.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,438.00000	6,494	50.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,338.00000	8,394	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	49.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,338.00000	6,394	49.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	43.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,338.00000	4,394	43.01	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	11.40	Call		28.00000	0,018	17.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		366.00000	0,412	17.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		667.00000	0,611	19.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		5.00000	0,005	19.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,662.00000	1,606	22.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	22.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,662.00000	2,606	21.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	21.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,662.00000	3,606	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,238.00000	8,294	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	49.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,238.00000	6,294	49.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,138.00000	8,194	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	49.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,138.00000	6,194	49.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	42.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,138.00000	4,194	42.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	37.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,138.00000	3,194	37.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		64.00000	0,045	16.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		202.00000	0,239	16.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		864.00000	0,808	21.18	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	10.20	Put		2.00000	0,002	21.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,862.00000	1,806	22.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	22.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,862.00000	2,806	21.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	21.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,862.00000	3,806	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	42.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,238.00000	4,294	42.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	38.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,238.00000	3,294	38.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		42.00000	0,029	16.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		280.00000	0,323	16.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		765.00000	0,709	20.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		3.00000	0,003	20.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,762.00000	1,706	22.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	22.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,762.00000	2,706	21.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	21.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,762.00000	3,706	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,438.00000	4,494	43.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,438.00000	3,494	39.09	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	11.50	Call		18.00000	0,012	18.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		456.00000	0,506	18.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		570.00000	0,515	18.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		8.00000	0,009	18.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,562.00000	1,506	22.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	22.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,562.00000	2,506	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,562.00000	3,506	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	43.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,538.00000	4,594	43.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		12.00000	0,008	19.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		550.00000	0,602	19.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,462.00000	1,406	22.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,462.00000	2,406	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,462.00000	3,406	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	44.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,688.00000	4,744	44.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,312.00000	1,256	22.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	22.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,312.00000	2,256	21.67	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	8.75	Put		0.00000	0,000	21.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,312.00000	3,256	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	44.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,788.00000	4,844	44.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		256.00000	0,207	15.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		44.00000	0,051	15.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,212.00000	1,156	22.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	22.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,212.00000	2,156	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	21.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,212.00000	3,156	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,988.00000	5,044	45.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,988.00000	4,044	41.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,013.00000	0,957	22.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,001	22.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,012.00000	1,956	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,012.00000	2,956	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		5,038.00000	5,094	45.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		96.00000	0,070	15.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		134.00000	0,164	15.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		963.00000	0,907	22.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,001	22.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2,962.00000	2,906	21.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,938.00000	4,994	45.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,938.00000	3,994	41.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		3.00000	0,002	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		941.00000	0,996	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		147.00000	0,107	14.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		85.00000	0,101	14.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,063.00000	1,007	22.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	22.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,062.00000	2,006	21.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	21.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,062.00000	3,006	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	44.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,838.00000	4,894	44.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,838.00000	3,894	41.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		4.00000	0,002	22.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		842.00000	0,896	22.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		217.00000	0,170	15.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		55.00000	0,064	15.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,162.00000	1,106	22.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	22.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,162.00000	2,106	21.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	21.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,162.00000	3,106	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		15.00000	0,010	19.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		503.00000	0,554	19.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	43.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,588.00000	4,644	43.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,412.00000	1,356	22.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,412.00000	2,356	21.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	21.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,412.00000	3,356	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	44.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,638.00000	4,694	44.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,638.00000	3,694	40.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		8.00000	0,005	20.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		646.00000	0,699	20.31	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	10.70	Call		384.00000	0,331	16.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		22.00000	0,025	16.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,362.00000	1,306	22.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	22.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,362.00000	2,306	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,362.00000	3,306	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	44.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,738.00000	4,794	44.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,738.00000	3,794	40.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		6.00000	0,003	21.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		744.00000	0,797	21.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		297.00000	0,246	16.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		35.00000	0,040	16.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,262.00000	1,206	22.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	22.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,262.00000	2,206	21.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	21.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,262.00000	3,206	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		2.00000	0,001	23.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		990.00000	1,045	23.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		5.00000	0,003	21.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		793.00000	0,847	21.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		7.00000	0,004	20.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		695.00000	0,748	20.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	52.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		7,038.00000	7,094	52.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	47.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,538.00000	5,594	47.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		4,038.00000	4,094	41.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		2.00000	0,001	23.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		1,040.00000	1,095	23.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		475.00000	0,421	17.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		13.00000	0,015	17.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1,962.00000	1,906	21.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	21.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	52.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,188.00000	7,244	52.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	47.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,688.00000	5,744	47.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,188.00000	4,244	42.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		339.00000	0,287	16.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		27.00000	0,031	16.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,812.00000	1,756	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	22.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	53.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,488.00000	7,544	53.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	48.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,988.00000	6,044	48.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	43.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,488.00000	4,544	43.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		117.00000	0,086	14.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		105.00000	0,130	14.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,512.00000	1,456	22.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	22.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,688.00000	3,744	40.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		3.00000	0,002	22.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		891.00000	0,946	22.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		23.00000	0,015	18.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		411.00000	0,459	18.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		181.00000	0,137	14.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		69.00000	0,081	14.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		618.00000	0,563	19.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		6.00000	0,007	19.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	39.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,588.00000	3,644	39.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		2.00000	0,001	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,090.00000	1,145	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		10.00000	0,006	19.88	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	11.65	Put		598.00000	0,650	19.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		79.00000	0,056	15.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		167.00000	0,200	15.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		429.00000	0,375	17.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		17.00000	0,019	17.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		1.00000	0,001	25.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,189.00000	1,245	25.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.59	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,538.00000	3,594	39.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		1.00000	0,001	24.62	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,139.00000	1,195	24.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		1.00000	0,001	25.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,239.00000	1,295	25.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		1.00000	0,000	26.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,389.00000	1,444	26.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		1.00000	0,001	25.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,289.00000	1,345	25.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	28.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,638.00000	1,694	28.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	28.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,538.00000	1,594	28.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		1.00000	0,000	27.20	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,439.00000	1,494	27.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		1.00000	0,000	26.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,339.00000	1,394	26.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,788.00000	1,844	30.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,688.00000	1,744	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	28.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,588.00000	1,644	28.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	27.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,488.00000	1,544	27.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	29.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,738.00000	1,794	29.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	31.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,938.00000	1,994	31.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	30.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,838.00000	1,894	30.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	31.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,888.00000	1,944	31.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	37.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		3,038.00000	3,094	37.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	32.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		2,038.00000	2,094	32.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	33.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,288.00000	2,344	33.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	32.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,088.00000	2,144	32.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	31.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,988.00000	2,044	31.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,938.00000	2,994	36.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	36.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,838.00000	2,894	36.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,738.00000	2,794	35.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,638.00000	2,694	35.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	34.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,538.00000	2,594	34.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	34.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,438.00000	2,494	34.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,338.00000	2,394	33.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	33.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,238.00000	2,294	33.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,138.00000	2,194	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	37.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,188.00000	3,244	37.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	37.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,088.00000	3,144	37.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,988.00000	3,044	36.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	36.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,888.00000	2,944	36.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,788.00000	2,844	35.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,688.00000	2,744	35.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	34.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,588.00000	2,644	34.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	34.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,488.00000	2,544	34.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,388.00000	2,444	33.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	32.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,188.00000	2,244	32.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,788.00000	3,844	40.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	55.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,888.00000	7,944	55.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	48.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,888.00000	5,944	48.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,888.00000	3,944	41.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,112.00000	1,056	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,112.00000	2,056	21.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	21.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,112.00000	3,056	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,112.00000	4,056	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,938.00000	7,994	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	48.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,938.00000	5,994	48.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,062.00000	4,006	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,988.00000	8,044	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,012.00000	3,956	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,088.00000	8,144	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	49.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,088.00000	6,144	49.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,088.00000	4,144	42.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		913.00000	0,857	21.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		1.00000	0,001	21.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,912.00000	1,856	22.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	22.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,912.00000	2,856	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	21.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,912.00000	3,856	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		8,038.00000	8,094	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	48.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		6,038.00000	6,094	48.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		3,962.00000	3,906	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,488.00000	8,544	55.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	50.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,488.00000	6,544	50.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		522.00000	0,467	18.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		10.00000	0,011	18.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,512.00000	2,456	21.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,512.00000	3,456	21.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	21.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.19980	11.25530		16.71	5,465,502.40	488	5,488.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,395.00000	8,450	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	29.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,396.00000	6,451	29.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		12.00000	0,011	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,407.00000	4,461	29.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		55.00000	0,050	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,450.00000	2,500	25.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		271.00000	0,252	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		666.00000	0,702	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		757.00000	0,714	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		152.00000	0,164	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,626.00000	1,573	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		21.00000	0,023	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,609.00000	2,554	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,606.00000	3,551	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	25.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,645.00000	8,700	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,646.00000	6,701	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,745.00000	8,800	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,746.00000	6,801	29.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,495.00000	8,550	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	29.20	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	17.75	Put		6,496.00000	6,551	29.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		118.00000	0,110	21.94	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,463.00000	1,510	21.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,295.00000	8,350	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,296.00000	6,351	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		14.00000	0,012	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,309.00000	4,362	29.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		59.00000	0,054	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,354.00000	2,404	25.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		298.00000	0,277	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		593.00000	0,627	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		830.00000	0,786	16.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		125.00000	0,136	16.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,722.00000	1,669	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		17.00000	0,019	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,709.00000	2,653	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,003	21.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,706.00000	3,651	26.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,145.00000	8,200	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	28.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,146.00000	6,201	28.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		17.00000	0,015	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,162.00000	4,215	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		66.00000	0,061	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,211.00000	2,261	24.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		345.00000	0,321	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		490.00000	0,521	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		946.00000	0,900	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		91.00000	0,100	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,868.00000	1,814	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		13.00000	0,014	18.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,858.00000	2,803	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,856.00000	3,800	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,000	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,195.00000	8,250	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,196.00000	6,251	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		16.00000	0,014	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,211.00000	4,264	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		64.00000	0,059	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,259.00000	2,309	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		329.00000	0,306	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		524.00000	0,556	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		907.00000	0,861	16.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		102.00000	0,111	16.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,819.00000	1,765	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		14.00000	0,015	18.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,808.00000	2,753	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,806.00000	3,751	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,545.00000	8,600	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,546.00000	6,601	29.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,795.00000	8,850	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,796.00000	6,851	29.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,845.00000	8,900	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,846.00000	6,901	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,695.00000	8,750	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,696.00000	6,751	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,595.00000	8,650	31.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,596.00000	6,651	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,445.00000	8,500	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,446.00000	6,501	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,345.00000	8,400	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,346.00000	6,401	28.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		13.00000	0,011	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,358.00000	4,411	29.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		57.00000	0,052	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,402.00000	2,452	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		284.00000	0,264	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		629.00000	0,664	18.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		793.00000	0,750	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		138.00000	0,150	16.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,674.00000	1,621	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		19.00000	0,021	17.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,659.00000	2,604	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		4.00000	0,004	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,656.00000	3,601	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	31.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,245.00000	8,300	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,246.00000	6,301	28.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,095.00000	8,150	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,096.00000	6,151	28.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		18.00000	0,016	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,113.00000	4,166	29.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		34.00000	0,031	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,129.00000	3,181	27.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		69.00000	0,063	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,164.00000	2,213	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		145.00000	0,134	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,240.00000	1,284	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		363.00000	0,338	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		458.00000	0,488	17.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		987.00000	0,940	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		82.00000	0,090	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,917.00000	1,862	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,012	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,908.00000	2,852	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,906.00000	3,850	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,000	27.32	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	15.50	Call		15.00000	0,013	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,260.00000	4,313	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		30.00000	0,028	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,275.00000	3,328	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		61.00000	0,056	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,306.00000	2,356	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		128.00000	0,119	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,373.00000	1,419	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		313.00000	0,291	17.83	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		558.00000	0,591	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		868.00000	0,823	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		113.00000	0,123	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,771.00000	1,717	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		16.00000	0,017	18.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,758.00000	2,703	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,756.00000	3,701	26.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		11.00000	0,010	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,456.00000	4,510	29.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		27.00000	0,025	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,472.00000	3,525	28.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		53.00000	0,048	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,498.00000	2,548	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		110.00000	0,102	22.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,555.00000	1,602	22.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		258.00000	0,240	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		703.00000	0,740	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		722.00000	0,680	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		167.00000	0,180	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,578.00000	1,525	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		23.00000	0,025	17.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,559.00000	2,504	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,556.00000	3,501	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		11.00000	0,009	29.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,506.00000	4,559	29.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		26.00000	0,024	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,521.00000	3,574	28.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		51.00000	0,047	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,546.00000	2,597	25.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		105.00000	0,098	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,600.00000	1,648	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		246.00000	0,229	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		741.00000	0,779	18.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		687.00000	0,647	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		182.00000	0,197	16.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,531.00000	1,478	17.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		26.00000	0,028	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	8.75	Call		2,510.00000	2,455	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		5.00000	0,005	20.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,506.00000	3,451	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		8.00000	0,007	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,703.00000	4,757	29.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		23.00000	0,021	28.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,718.00000	3,771	28.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		44.00000	0,040	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,739.00000	2,790	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		91.00000	0,085	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,786.00000	1,835	23.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		205.00000	0,190	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		900.00000	0,940	19.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		560.00000	0,523	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		255.00000	0,273	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,343.00000	1,290	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		38.00000	0,040	16.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,311.00000	2,256	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,006	20.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,307.00000	3,251	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,001	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		8.00000	0,007	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,753.00000	4,807	29.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		23.00000	0,021	28.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,768.00000	3,821	28.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		42.00000	0,039	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,787.00000	2,839	26.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		88.00000	0,082	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,833.00000	1,882	23.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		196.00000	0,182	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		941.00000	0,982	19.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		531.00000	0,495	16.63	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		276.00000	0,295	16.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,296.00000	1,244	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		41.00000	0,044	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,262.00000	2,207	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		7.00000	0,007	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,257.00000	3,201	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,001	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		9.00000	0,008	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,604.00000	4,658	29.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		25.00000	0,023	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,620.00000	3,673	28.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		47.00000	0,043	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,642.00000	2,693	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		98.00000	0,091	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,693.00000	1,741	22.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		224.00000	0,208	19.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		819.00000	0,858	19.14	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	10.85	Call		622.00000	0,583	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		217.00000	0,233	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,436.00000	1,383	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		31.00000	0,033	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,410.00000	2,355	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	20.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,407.00000	3,351	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		2.00000	0,001	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		10.00000	0,009	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,555.00000	4,609	29.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		25.00000	0,023	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,570.00000	3,623	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		49.00000	0,045	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,594.00000	2,645	25.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		102.00000	0,094	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,647.00000	1,694	22.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		235.00000	0,218	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		780.00000	0,818	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		654.00000	0,614	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		199.00000	0,214	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,483.00000	1,430	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		28.00000	0,030	17.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,460.00000	2,405	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,456.00000	3,401	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		9.00000	0,008	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,654.00000	4,708	29.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		24.00000	0,022	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,669.00000	3,722	28.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		46.00000	0,042	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,691.00000	2,742	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		95.00000	0,088	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,740.00000	1,788	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		214.00000	0,199	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		859.00000	0,899	19.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		591.00000	0,553	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		236.00000	0,253	16.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,389.00000	1,337	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		34.00000	0,037	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,361.00000	2,306	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		6.00000	0,006	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,357.00000	3,301	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		2.00000	0,001	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		6.00000	0,005	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,901.00000	4,955	28.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		21.00000	0,019	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,916.00000	3,969	29.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		38.00000	0,035	26.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,933.00000	2,985	26.71	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	13.15	Call		80.00000	0,074	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,975.00000	2,024	23.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		171.00000	0,159	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,066.00000	1,109	20.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		450.00000	0,417	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		345.00000	0,367	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,159.00000	1,108	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		54.00000	0,058	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,113.00000	2,058	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,008	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,107.00000	3,052	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		7.00000	0,006	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,802.00000	4,856	29.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		22.00000	0,020	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,817.00000	3,870	29.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		41.00000	0,038	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,836.00000	2,888	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		85.00000	0,079	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,880.00000	1,929	23.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		187.00000	0,174	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		982.00000	1,024	19.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		503.00000	0,468	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		298.00000	0,318	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,250.00000	1,199	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	10.05	Put		45.00000	0,049	16.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,212.00000	2,157	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,007	19.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,207.00000	3,152	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,002	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		7.00000	0,006	28.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,852.00000	4,906	28.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		21.00000	0,020	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,866.00000	3,920	29.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		40.00000	0,036	26.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,885.00000	2,936	26.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		82.00000	0,076	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,927.00000	1,976	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		476.00000	0,442	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		321.00000	0,342	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,205.00000	1,153	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		50.00000	0,053	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,163.00000	2,108	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		8.00000	0,008	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,157.00000	3,102	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		6.00000	0,005	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,951.00000	5,005	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		20.00000	0,019	29.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,965.00000	4,019	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		37.00000	0,034	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,982.00000	3,034	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		77.00000	0,072	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,022.00000	2,072	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		164.00000	0,152	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,109.00000	1,152	20.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		424.00000	0,393	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		369.00000	0,393	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,114.00000	1,064	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		59.00000	0,064	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,064.00000	2,009	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,009	18.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,057.00000	3,002	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		5.00000	0,005	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,000.00000	5,055	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		20.00000	0,018	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,015.00000	4,068	29.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		36.00000	0,033	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,031.00000	3,083	26.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		75.00000	0,069	24.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,070.00000	2,119	24.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		157.00000	0,146	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,152.00000	1,196	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		400.00000	0,373	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	15/03/2010	Foreign Exchange Future	11.25	Put		395.00000	0,423	16.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,070.00000	1,022	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		65.00000	0,072	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,015.00000	1,960	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,010	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,007.00000	2,952	23.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		179.00000	0,166	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,024.00000	1,066	20.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,895.00000	7,950	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,896.00000	5,951	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,106.00000	4,050	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,045.00000	8,100	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,046.00000	6,101	28.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		19.00000	0,017	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,064.00000	4,117	29.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		72.00000	0,066	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,117.00000	2,166	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		381.00000	0,355	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		426.00000	0,455	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,028.00000	0,980	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		73.00000	0,080	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,966.00000	1,911	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,011	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,958.00000	2,902	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		3.00000	0,002	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,956.00000	3,900	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,995.00000	8,050	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,996.00000	6,051	28.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,006.00000	3,950	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,845.00000	7,900	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,001	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,847.00000	5,901	28.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,156.00000	4,100	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,000	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,945.00000	8,000	31.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,946.00000	6,001	28.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,056.00000	4,000	28.01	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	7.20	Put		1.00000	0,000	28.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.38610	11.44140		17.51	3,415,830.00	300	2,473.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		381.00000	0,363	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,040.00000	1,077	19.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		432.00000	0,411	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		891.00000	0,925	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		406.00000	0,386	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		965.00000	1,000	19.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		16.00000	0,014	32.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,875.00000	7,928	32.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		38.00000	0,036	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,897.00000	5,950	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		81.00000	0,077	27.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,940.00000	3,991	27.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		197.00000	0,188	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,056.00000	2,102	22.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		645.00000	0,614	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		504.00000	0,528	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,275.00000	1,229	16.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		134.00000	0,143	16.37	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,171.00000	2,118	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		30.00000	0,032	17.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,151.00000	3,096	20.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,010	20.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,144.00000	4,089	24.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		13.00000	0,012	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,172.00000	8,226	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		33.00000	0,031	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,192.00000	6,245	30.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		72.00000	0,068	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,231.00000	4,282	27.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		170.00000	0,161	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,329.00000	2,375	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		523.00000	0,499	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		682.00000	0,713	18.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,049.00000	1,009	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		208.00000	0,223	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,887.00000	1,836	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		46.00000	0,050	17.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,855.00000	2,800	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		14.00000	0,014	19.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,846.00000	3,791	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,005	23.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		13.00000	0,011	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,272.00000	8,325	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		32.00000	0,030	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,291.00000	6,344	30.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		69.00000	0,065	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,328.00000	4,379	27.96	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	13.70	Call		162.00000	0,153	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,421.00000	2,467	23.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		490.00000	0,467	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		749.00000	0,781	18.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		982.00000	0,943	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		241.00000	0,257	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,796.00000	1,745	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		55.00000	0,059	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,756.00000	2,702	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,016	19.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,746.00000	3,691	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		15.00000	0,014	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,924.00000	7,978	32.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		37.00000	0,035	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,946.00000	5,999	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		80.00000	0,076	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,989.00000	4,040	27.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		193.00000	0,183	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,102.00000	2,147	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		622.00000	0,592	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		531.00000	0,556	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,235.00000	1,189	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		144.00000	0,153	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,123.00000	2,069	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		32.00000	0,033	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,101.00000	3,047	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,011	20.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,094.00000	4,039	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		15.00000	0,014	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,974.00000	8,028	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		36.00000	0,034	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,995.00000	6,048	30.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		78.00000	0,074	27.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,037.00000	4,088	27.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		188.00000	0,179	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,147.00000	2,193	22.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		599.00000	0,570	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		558.00000	0,584	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,195.00000	1,149	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		154.00000	0,163	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,075.00000	2,021	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		34.00000	0,035	17.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,052.00000	2,997	20.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,011	20.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,045.00000	3,990	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,004	24.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		14.00000	0,013	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,123.00000	8,177	32.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		34.00000	0,032	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,143.00000	6,196	30.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		74.00000	0,069	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,183.00000	4,233	27.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		175.00000	0,165	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,284.00000	2,329	23.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		541.00000	0,516	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		650.00000	0,680	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,084.00000	1,043	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		193.00000	0,207	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,934.00000	1,882	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		43.00000	0,046	17.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,904.00000	2,849	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,013	20.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,896.00000	3,840	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		5.00000	0,004	23.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		15.00000	0,013	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,024.00000	8,077	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		36.00000	0,034	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,045.00000	6,098	30.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		77.00000	0,073	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,086.00000	4,137	27.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		184.00000	0,174	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,193.00000	2,238	23.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		578.00000	0,551	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	14/06/2010	Foreign Exchange Future	11.45	Put		587.00000	0,615	17.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,155.00000	1,113	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		164.00000	0,177	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,027.00000	1,975	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		36.00000	0,039	17.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,003.00000	2,948	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		12.00000	0,012	20.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,995.00000	3,940	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,004	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		14.00000	0,013	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,073.00000	8,127	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		35.00000	0,033	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,094.00000	6,147	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		75.00000	0,071	27.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,134.00000	4,185	27.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		179.00000	0,170	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,238.00000	2,284	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		559.00000	0,533	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		618.00000	0,647	17.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,119.00000	1,078	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		178.00000	0,192	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,980.00000	1,928	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		39.00000	0,042	17.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,953.00000	2,899	20.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,013	20.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,945.00000	3,890	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,004	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		12.00000	0,010	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,421.00000	8,474	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		30.00000	0,028	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,439.00000	6,492	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		65.00000	0,061	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,474.00000	4,525	28.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		150.00000	0,142	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,559.00000	2,606	24.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		446.00000	0,424	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		855.00000	0,888	18.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		888.00000	0,851	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		297.00000	0,315	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,660.00000	1,610	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		69.00000	0,074	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,609.00000	2,555	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		18.00000	0,019	19.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,597.00000	3,542	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,006	22.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,011	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,371.00000	8,425	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		30.00000	0,028	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,389.00000	6,442	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		66.00000	0,062	28.12	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	14/06/2010	Foreign Exchange Future	15.80	Put		4,425.00000	4,476	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		154.00000	0,146	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,513.00000	2,560	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		460.00000	0,438	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		819.00000	0,852	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		918.00000	0,881	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		277.00000	0,295	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,705.00000	1,655	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		64.00000	0,069	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,658.00000	2,604	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		17.00000	0,018	19.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,647.00000	3,592	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,006	22.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,010	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,470.00000	8,524	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		29.00000	0,027	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,488.00000	6,541	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		63.00000	0,060	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,522.00000	4,574	28.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		146.00000	0,139	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,605.00000	2,653	24.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		857.00000	0,821	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		316.00000	0,335	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,616.00000	1,566	16.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		75.00000	0,080	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,560.00000	2,506	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		19.00000	0,020	18.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,548.00000	3,493	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		7.00000	0,007	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		11.00000	0,010	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,520.00000	8,574	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		28.00000	0,026	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,537.00000	6,590	31.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		62.00000	0,059	28.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,571.00000	4,623	28.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		143.00000	0,135	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,652.00000	2,699	24.22	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		418.00000	0,398	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		927.00000	0,962	19.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		828.00000	0,793	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		337.00000	0,357	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,572.00000	1,523	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		81.00000	0,087	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,511.00000	2,457	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		20.00000	0,021	18.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,498.00000	3,443	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,007	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		12.00000	0,011	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,321.00000	8,375	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		31.00000	0,029	31.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,340.00000	6,393	31.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		68.00000	0,064	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,377.00000	4,428	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		158.00000	0,149	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,467.00000	2,513	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		475.00000	0,453	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		784.00000	0,817	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		950.00000	0,912	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		259.00000	0,276	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,750.00000	1,699	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		59.00000	0,063	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,707.00000	2,653	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		16.00000	0,017	19.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,697.00000	3,642	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		6.00000	0,006	22.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		11.00000	0,010	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,570.00000	8,624	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		28.00000	0,026	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,587.00000	6,640	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		61.00000	0,057	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,620.00000	4,671	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		140.00000	0,132	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,699.00000	2,746	24.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		800.00000	0,765	17.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		359.00000	0,379	17.01	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	10.00	Call		1,528.00000	1,479	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		87.00000	0,093	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,463.00000	2,409	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		22.00000	0,023	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,448.00000	3,393	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,007	22.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		10.00000	0,009	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,719.00000	8,773	32.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		26.00000	0,024	31.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,735.00000	6,788	31.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		57.00000	0,054	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,766.00000	4,818	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		130.00000	0,123	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,839.00000	2,887	24.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		370.00000	0,352	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,079.00000	1,116	19.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		719.00000	0,686	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		428.00000	0,450	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,400.00000	1,352	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		109.00000	0,116	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,317.00000	2,263	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		26.00000	0,027	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,299.00000	3,245	21.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,009	21.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.75140	11.80260		18.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		81.00000	0,078	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,478.00000	8,527	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		129.00000	0,126	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,526.00000	6,575	28.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		203.00000	0,198	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,600.00000	4,647	26.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		356.00000	0,347	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,753.00000	2,796	22.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		730.00000	0,711	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,127.00000	1,160	19.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,129.00000	1,101	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		526.00000	0,550	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,796.00000	1,754	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		193.00000	0,203	16.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,663.00000	2,616	17.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		60.00000	0,065	17.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,626.00000	3,576	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,025	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		776.00000	0,757	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,023.00000	1,056	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		79.00000	0,077	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,526.00000	8,576	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		128.00000	0,125	28.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,575.00000	6,624	28.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		201.00000	0,196	26.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,648.00000	4,695	26.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		350.00000	0,341	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,797.00000	2,840	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		715.00000	0,697	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,162.00000	1,196	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,104.00000	1,076	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		551.00000	0,575	17.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,756.00000	1,715	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		203.00000	0,214	16.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,617.00000	2,570	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		64.00000	0,069	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,577.00000	3,527	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	0,026	19.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		61.00000	0,059	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,208.00000	9,258	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		110.00000	0,108	29.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,257.00000	7,307	29.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		169.00000	0,166	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,316.00000	5,365	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		283.00000	0,276	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,430.00000	3,475	24.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		545.00000	0,531	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,692.00000	1,730	20.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		810.00000	0,789	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		957.00000	0,988	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,264.00000	1,233	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		411.00000	0,432	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,998.00000	1,955	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		145.00000	0,154	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,897.00000	2,848	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		44.00000	0,047	17.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		64.00000	0,062	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,111.00000	9,161	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		112.00000	0,110	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,159.00000	7,209	29.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		173.00000	0,169	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,220.00000	5,268	27.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		291.00000	0,284	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,338.00000	3,383	23.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		565.00000	0,551	20.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,612.00000	1,650	20.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		845.00000	0,823	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		892.00000	0,922	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,323.00000	1,291	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		370.00000	0,390	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,082.00000	2,038	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		129.00000	0,137	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,991.00000	2,943	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	0,042	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		87.00000	0,084	30.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,284.00000	8,333	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		135.00000	0,132	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,332.00000	6,381	28.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		214.00000	0,209	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,411.00000	4,458	25.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		380.00000	0,371	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,577.00000	2,620	22.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		793.00000	0,773	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		990.00000	1,022	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,236.00000	1,206	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		433.00000	0,455	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,957.00000	1,914	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		154.00000	0,163	16.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,850.00000	2,801	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		47.00000	0,050	17.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,823.00000	3,772	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,021	19.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		84.00000	0,081	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,381.00000	8,430	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		132.00000	0,129	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,429.00000	6,478	28.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		209.00000	0,204	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,506.00000	4,553	26.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		368.00000	0,359	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,665.00000	2,708	22.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		760.00000	0,741	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,057.00000	1,090	18.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,182.00000	1,152	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		479.00000	0,501	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,876.00000	1,834	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		173.00000	0,183	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,756.00000	2,708	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		53.00000	0,057	17.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,724.00000	3,674	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,023	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		75.00000	0,073	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,672.00000	8,722	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		124.00000	0,121	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,721.00000	6,770	29.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		193.00000	0,189	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,790.00000	4,838	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		334.00000	0,326	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,931.00000	2,975	23.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		673.00000	0,656	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,270.00000	1,305	19.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,032.00000	1,006	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		629.00000	0,655	17.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,641.00000	1,601	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		238.00000	0,250	16.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,480.00000	2,433	16.96	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	9.40	Put		77.00000	0,082	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,430.00000	3,379	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		27.00000	0,028	18.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		71.00000	0,069	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,818.00000	8,868	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		120.00000	0,117	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,867.00000	6,916	29.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		186.00000	0,182	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,933.00000	4,981	26.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		319.00000	0,311	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,066.00000	3,110	23.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		634.00000	0,618	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,381.00000	1,417	19.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		965.00000	0,940	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		712.00000	0,739	17.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,529.00000	1,491	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		276.00000	0,290	16.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,345.00000	2,299	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		92.00000	0,098	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,283.00000	3,233	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		30.00000	0,032	18.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		92.00000	0,089	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,139.00000	8,188	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		140.00000	0,137	28.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,187.00000	6,236	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		223.00000	0,217	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,270.00000	4,316	25.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		400.00000	0,390	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,447.00000	2,489	22.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,971.00000	3,920	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,019	20.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		90.00000	0,087	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,187.00000	8,236	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		138.00000	0,135	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,235.00000	6,284	28.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		220.00000	0,215	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,317.00000	4,364	25.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		393.00000	0,383	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,490.00000	2,532	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		827.00000	0,806	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		924.00000	0,955	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,293.00000	1,262	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		390.00000	0,411	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,040.00000	1,997	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		137.00000	0,146	16.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,944.00000	2,895	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		41.00000	0,044	17.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,921.00000	3,871	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,020	20.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		89.00000	0,086	30.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put	8,236.00000	8,285	30.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call	137.00000	0,133	28.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put	6,284.00000	6,332	28.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call	217.00000	0,212	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put	4,364.00000	4,411	25.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call	387.00000	0,377	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put	2,534.00000	2,576	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call	3,872.00000	3,822	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put	19.00000	0,021	20.06	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.92800	254.16400		0.00	0	44.00
AL7T	On	04/02/2010	Index Future			323.93700	324.79500		0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.97300	301.68800		0.00	0	595.00
ALBI	On	06/05/2010	Index Future			306.48700	307.21500		0.00	0	127.00
ALBI	On	05/08/2010	Index Future			311.85400	312.49700		0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.78850	6.79840	14.47	2,437,071.50	359	11,976.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call	0.00000	0,000	60.59	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put	8,052.00000	8,062	60.59	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call	0.00000	0,000	49.91	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put	4,052.00000	4,062	49.91	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call	0.00000	0,000	38.89	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put	2,052.00000	2,062	38.89	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call	948.00000	0,939	26.29	0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put	0.00000	0,001	26.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		1,948.00000	1,939	22.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,001	22.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		3,948.00000	3,939	23.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,001	23.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		8,002.00000	8,012	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	58.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		6,002.00000	6,012	58.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	49.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		4,002.00000	4,012	49.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	38.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		2,002.00000	2,012	38.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		998.00000	0,989	26.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,001	26.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		1,998.00000	1,989	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		2,998.00000	2,989	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		3,998.00000	3,989	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,102.00000	8,112	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	58.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,102.00000	6,112	58.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	50.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,102.00000	4,112	50.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	39.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,102.00000	2,112	39.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,898.00000	1,889	22.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,001	22.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,898.00000	2,889	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,898.00000	3,889	23.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,001	23.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	60.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,952.00000	7,962	60.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	58.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,952.00000	5,962	58.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	49.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,952.00000	3,962	49.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	38.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,952.00000	1,962	38.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,048.00000	1,039	26.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,001	26.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,048.00000	2,039	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,048.00000	3,039	22.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,001	22.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,048.00000	4,039	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,001	23.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Call		0.00000	0,000	60.49	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Put		7,902.00000	7,912	60.49	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Call		0.00000	0,000	58.08	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Put		5,902.00000	5,912	58.08	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Call		0.00000	0,000	49.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Put		3,902.00000	3,912	49.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Call		0.00000	0,000	37.41	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Put		1,902.00000	1,912	37.41	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Call		1,098.00000	1,089	26.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Put		0.00000	0,001	26.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Call		2,098.00000	2,089	22.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Call		3,098.00000	3,089	22.62	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Put		0.00000	0,001	22.62	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Call		4,098.00000	4,089	23.89	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Call		0.00000	0,000	60.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Put		7,602.00000	7,612	60.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Call		0.00000	0,000	56.76	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Put		5,602.00000	5,612	56.76	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Call		0.00000	0,000	47.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Put		3,602.00000	3,612	47.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Call		0.00000	0,000	33.78	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Put		1,602.00000	1,612	33.78	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.40	Call		1,398.00000	1,389	25.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,001	25.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,398.00000	2,389	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,398.00000	3,389	23.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,001	23.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,398.00000	4,389	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	60.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,852.00000	7,862	60.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	57.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,852.00000	5,862	57.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	48.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,852.00000	3,862	48.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	36.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,852.00000	1,862	36.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,148.00000	1,139	26.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,001	26.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,148.00000	2,139	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,148.00000	3,139	22.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,001	22.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,148.00000	4,139	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	60.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,802.00000	7,812	60.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	48.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,802.00000	3,812	48.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	36.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,802.00000	1,812	36.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,198.00000	1,189	26.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,001	26.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,198.00000	2,189	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,198.00000	4,189	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	60.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,752.00000	7,762	60.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	48.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,752.00000	3,762	48.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	35.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,752.00000	1,762	35.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,248.00000	1,239	25.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,001	25.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,248.00000	2,239	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,248.00000	4,239	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	60.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,702.00000	7,712	60.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	57.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,702.00000	5,712	57.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	48.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,702.00000	3,712	48.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	34.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,702.00000	1,712	34.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,298.00000	1,289	25.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,001	25.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,298.00000	2,289	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,298.00000	3,289	22.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,001	22.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,298.00000	4,289	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	60.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,652.00000	7,662	60.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	56.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,652.00000	5,662	56.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	47.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,652.00000	3,662	47.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	34.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,652.00000	1,662	34.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,348.00000	1,339	25.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,001	25.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,348.00000	2,339	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,001	22.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,348.00000	3,339	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,001	22.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,348.00000	4,339	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	60.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,552.00000	7,562	60.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	56.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,552.00000	5,562	56.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	47.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,552.00000	3,562	47.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,448.00000	2,439	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,448.00000	3,439	23.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,001	23.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		848.00000	0,839	25.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,001	25.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		749.00000	0,739	23.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		1.00000	0,001	23.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		649.00000	0,639	22.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		1.00000	0,001	22.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		799.00000	0,789	24.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		1.00000	0,001	24.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		898.00000	0,889	25.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,001	25.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		599.00000	0,589	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		1.00000	0,001	21.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		699.00000	0,689	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		1.00000	0,001	23.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	57.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,752.00000	5,762	57.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	50.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,252.00000	4,262	50.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	42.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,752.00000	2,762	42.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		0.00000	0,000	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,252.00000	1,262	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,748.00000	1,739	23.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,001	23.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,248.00000	3,239	22.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,001	22.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,748.00000	4,739	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,248.00000	6,239	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	57.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,802.00000	5,812	57.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	51.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,302.00000	4,312	51.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	43.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,802.00000	2,812	43.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		0.00000	0,000	30.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,302.00000	1,312	30.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,698.00000	1,689	23.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,001	23.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,198.00000	3,189	22.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,001	22.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,698.00000	4,689	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,198.00000	6,189	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	58.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		6,052.00000	6,062	58.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	52.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,552.00000	4,562	52.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	44.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		3,052.00000	3,062	44.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	33.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,552.00000	1,562	33.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,448.00000	1,439	24.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,001	24.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		2,948.00000	2,939	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,448.00000	4,439	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		5,948.00000	5,939	23.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,001	23.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		549.00000	0,539	21.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		1.00000	0,001	21.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		3.00000	0,002	19.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		455.00000	0,464	19.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		6.00000	0,004	18.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		358.00000	0,366	18.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		13.00000	0,009	17.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		265.00000	0,271	17.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		26.00000	0,020	16.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		178.00000	0,182	16.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		51.00000	0,041	15.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		103.00000	0,103	15.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		100.00000	0,088	15.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		52.00000	0,050	15.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		260.00000	0,249	17.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		12.00000	0,011	17.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		354.00000	0,343	18.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		6.00000	0,005	18.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		451.00000	0,440	20.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		3.00000	0,002	20.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		500.00000	0,490	20.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		2.00000	0,002	20.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		402.00000	0,391	19.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		4.00000	0,003	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		2.00000	0,001	20.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		504.00000	0,513	20.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		5.00000	0,003	19.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		407.00000	0,415	19.30	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		9.00000	0,006	18.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		311.00000	0,318	18.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		18.00000	0,013	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		220.00000	0,225	16.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		36.00000	0,029	15.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		138.00000	0,141	15.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		70.00000	0,059	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		72.00000	0,071	14.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		135.00000	0,123	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		37.00000	0,035	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		216.00000	0,204	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		18.00000	0,016	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		306.00000	0,295	18.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		8.00000	0,007	18.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		174.00000	0,162	16.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		26.00000	0,024	16.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,252.00000	8,262	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	58.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,252.00000	6,262	58.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	40.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,252.00000	2,262	40.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,748.00000	2,739	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,748.00000	3,739	23.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,001	23.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,202.00000	8,212	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	58.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,202.00000	6,212	58.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	50.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,202.00000	4,212	50.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	39.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,202.00000	2,212	39.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,798.00000	1,789	23.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,001	23.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,798.00000	2,789	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,798.00000	3,789	23.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,001	23.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,302.00000	8,312	60.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	58.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,302.00000	6,312	58.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	40.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,302.00000	2,312	40.28	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 14/12/2009 Foreign Exchange Future	4.10	Call		2,698.00000	2,689	22.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Call		3,698.00000	3,689	23.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Put		0.00000	0,001	23.47	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Call		0.00000	0,000	60.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Put		8,152.00000	8,162	60.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Call		0.00000	0,000	58.68	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Put		6,152.00000	6,162	58.68	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Call		0.00000	0,000	50.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Put		4,152.00000	4,162	50.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Call		0.00000	0,000	39.44	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Put		2,152.00000	2,162	39.44	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Call		1,848.00000	1,839	23.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Put		0.00000	0,001	23.14	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Call		2,848.00000	2,839	22.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.95	Call		3,848.00000	3,839	23.68	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.95	Put		0.00000	0,001	23.68	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.20	Call		0.00000	0,000	60.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.20	Put		8,402.00000	8,412	60.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.20	Call		0.00000	0,000	58.94	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.20	Put		6,402.00000	6,412	58.94	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.20	Call		0.00000	0,000	51.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.20	Put		4,402.00000	4,412	51.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.20	Call		0.00000	0,000	40.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,402.00000	2,412	40.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,598.00000	1,589	24.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,001	24.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,598.00000	2,589	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,001	22.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,598.00000	3,589	23.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,001	23.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.84600	6.85510		16.03	1,026,900.00	150	8,583.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	41.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,945.00000	7,954	41.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,945.00000	5,954	34.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,001	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,946.00000	3,955	28.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		13.00000	0,012	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,958.00000	1,966	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,062.00000	1,054	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		7.00000	0,008	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,056.00000	2,047	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,055.00000	3,046	27.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,055.00000	4,046	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	41.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,045.00000	8,054	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	35.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,045.00000	6,054	35.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	29.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,045.00000	4,054	29.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		11.00000	0,011	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,056.00000	2,065	25.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		966.00000	0,957	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		11.00000	0,011	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,956.00000	1,947	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,955.00000	2,946	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,955.00000	3,946	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,095.00000	8,104	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	35.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,095.00000	6,104	35.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,095.00000	4,104	29.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		10.00000	0,010	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,105.00000	2,114	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		918.00000	0,910	16.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		13.00000	0,014	16.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,906.00000	1,897	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,905.00000	2,896	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,905.00000	3,896	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	21.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,995.00000	8,004	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	35.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,995.00000	6,004	35.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,000	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,996.00000	4,004	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		12.00000	0,012	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		2,007.00000	2,016	25.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,013.00000	1,005	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		8.00000	0,009	17.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,006.00000	1,997	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,005.00000	2,996	27.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,005.00000	3,996	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	41.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,895.00000	7,904	41.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	34.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,895.00000	5,904	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,001	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,896.00000	3,905	28.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		14.00000	0,013	25.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,909.00000	1,917	25.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,112.00000	1,103	17.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		7.00000	0,007	17.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,106.00000	2,097	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	24.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,105.00000	3,096	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,105.00000	4,096	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,595.00000	7,604	40.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,595.00000	5,604	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	28.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,596.00000	3,605	28.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		19.00000	0,018	23.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,614.00000	1,622	23.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,408.00000	1,399	20.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	20.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,405.00000	2,396	25.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,405.00000	3,396	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,405.00000	4,396	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,795.00000	7,804	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	34.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,795.00000	5,804	34.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	28.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,796.00000	3,805	28.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		15.00000	0,014	24.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,810.00000	1,818	24.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,210.00000	1,202	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,006	18.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,205.00000	2,196	25.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	25.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,205.00000	3,196	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		4,205.00000	4,196	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,845.00000	7,854	40.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	34.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,845.00000	5,854	34.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	28.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,846.00000	3,855	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		14.00000	0,014	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,859.00000	1,868	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,161.00000	1,152	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,006	18.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,156.00000	2,146	25.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,155.00000	3,146	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,155.00000	4,146	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	40.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,745.00000	7,754	40.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,745.00000	5,754	34.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	28.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,746.00000	3,755	28.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		16.00000	0,015	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,761.00000	1,769	24.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,260.00000	1,251	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		5.00000	0,005	18.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,255.00000	2,246	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	25.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,255.00000	3,246	26.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,255.00000	4,246	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	40.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,695.00000	7,704	40.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	34.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,695.00000	5,704	34.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	28.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,696.00000	3,705	28.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		17.00000	0,016	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,712.00000	1,720	24.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,309.00000	1,300	19.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	19.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,305.00000	2,296	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	25.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,305.00000	3,296	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,305.00000	4,296	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	40.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,645.00000	7,654	40.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	33.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,645.00000	5,654	33.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	28.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,646.00000	3,655	28.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		18.00000	0,017	24.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,663.00000	1,671	24.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,359.00000	1,350	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		4.00000	0,004	19.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,355.00000	2,346	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	25.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,355.00000	3,346	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,355.00000	4,346	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,545.00000	7,554	39.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,545.00000	5,554	33.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,546.00000	3,555	28.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		20.00000	0,019	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,565.00000	1,573	23.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,458.00000	1,449	20.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,003	20.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,455.00000	2,446	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,455.00000	3,446	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,455.00000	4,446	20.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.90	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	15/03/2010	Foreign Exchange Future	6.10	Call		780.00000	0,772	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		25.00000	0,026	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		871.00000	0,863	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		16.00000	0,017	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		825.00000	0,817	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		20.00000	0,021	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		198.00000	0,191	16.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		293.00000	0,295	16.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		236.00000	0,228	16.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		231.00000	0,232	16.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		289.00000	0,281	16.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		184.00000	0,185	16.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		415.00000	0,407	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		110.00000	0,111	16.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		487.00000	0,479	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		82.00000	0,083	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		565.00000	0,557	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		60.00000	0,061	16.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		648.00000	0,640	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		43.00000	0,044	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		735.00000	0,727	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		30.00000	0,031	16.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		691.00000	0,683	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		36.00000	0,037	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		151.00000	0,145	17.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		396.00000	0,399	17.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		181.00000	0,174	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		326.00000	0,328	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		216.00000	0,209	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		261.00000	0,263	16.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		262.00000	0,254	16.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		207.00000	0,208	16.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		318.00000	0,310	16.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		163.00000	0,164	16.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		381.00000	0,373	16.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		126.00000	0,127	16.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		450.00000	0,443	16.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		95.00000	0,097	16.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		526.00000	0,518	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		71.00000	0,072	16.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		606.00000	0,598	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		51.00000	0,052	16.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		349.00000	0,341	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		144.00000	0,145	16.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,245.00000	8,254	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	35.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,245.00000	6,254	35.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	29.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,245.00000	4,254	29.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		8.00000	0,008	26.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,253.00000	2,262	26.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,757.00000	1,748	22.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,002	22.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,755.00000	2,746	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,755.00000	3,746	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,195.00000	8,204	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	35.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,195.00000	6,204	35.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,195.00000	4,204	29.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		9.00000	0,008	26.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,204.00000	2,212	26.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		166.00000	0,159	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		361.00000	0,363	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,806.00000	1,797	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,805.00000	2,796	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,805.00000	3,796	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,145.00000	8,154	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	35.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,145.00000	6,154	35.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	29.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,145.00000	4,154	29.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		10.00000	0,009	25.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,155.00000	2,163	25.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,856.00000	1,847	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	23.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,855.00000	2,846	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,855.00000	3,846	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	21.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,295.00000	8,304	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,295.00000	6,304	35.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	29.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,295.00000	4,304	29.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		7.00000	0,007	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,302.00000	2,311	26.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		139.00000	0,133	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		434.00000	0,437	17.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,707.00000	1,698	22.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	22.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,705.00000	2,696	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	26.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,705.00000	3,696	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,395.00000	8,404	41.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	36.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,395.00000	6,404	36.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,395.00000	4,404	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		6.00000	0,006	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,401.00000	2,410	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		116.00000	0,111	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		511.00000	0,515	17.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,607.00000	1,598	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	21.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,605.00000	2,596	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,605.00000	3,596	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.89170	6.90040		16.43	379,043.50	55	345.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	31.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,700.00000	7,708	31.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	28.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,701.00000	5,709	28.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		5.00000	0,005	25.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,705.00000	3,713	25.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		58.00000	0,056	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,758.00000	1,764	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		487.00000	0,478	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		187.00000	0,186	15.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,314.00000	1,305	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		14.00000	0,013	16.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,303.00000	2,294	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,002	23.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,300.00000	3,292	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,300.00000	4,292	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	31.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,650.00000	7,658	31.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	28.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,651.00000	5,659	28.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		5.00000	0,005	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,655.00000	3,663	25.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		60.00000	0,058	22.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,710.00000	1,716	22.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		517.00000	0,509	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		167.00000	0,167	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,363.00000	1,354	17.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		13.00000	0,012	17.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,353.00000	2,344	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,002	23.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,350.00000	3,342	28.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,350.00000	4,342	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	31.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,600.00000	7,608	31.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,601.00000	5,609	28.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		6.00000	0,005	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,606.00000	3,613	25.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		63.00000	0,060	22.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,663.00000	1,668	22.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		549.00000	0,540	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		149.00000	0,148	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,412.00000	1,403	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		12.00000	0,011	17.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,402.00000	2,394	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	23.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,400.00000	3,392	28.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,400.00000	4,392	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Call		430.00000	0,422	16.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.70	Put		230.00000	0,230	16.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Call		0.00000	0,000	32.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.85	Put		7,950.00000	7,958	32.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Call		1.00000	0,001	29.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.85	Put		5,951.00000	5,959	29.09	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Call		4.00000	0,003	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.85	Put		3,954.00000	3,961	25.23	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Call		48.00000	0,046	24.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.85	Put		1,998.00000	2,004	24.06	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Call		354.00000	0,346	16.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.85	Put		304.00000	0,304	16.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Call		1,071.00000	1,062	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.85	Put		21.00000	0,020	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Call		2,054.00000	2,046	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.85	Put		4.00000	0,004	21.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Call		3,051.00000	3,042	27.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		1.00000	0,000	27.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,050.00000	4,042	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	32.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,850.00000	7,858	32.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	28.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,851.00000	5,859	28.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		4.00000	0,004	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,854.00000	3,862	25.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		52.00000	0,050	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,902.00000	1,908	23.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		403.00000	0,395	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		253.00000	0,253	16.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,168.00000	1,159	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		18.00000	0,017	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,154.00000	2,145	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		4.00000	0,003	22.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,151.00000	3,142	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	27.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,150.00000	4,142	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		8,000.00000	8,008	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		6,001.00000	6,009	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		3.00000	0,003	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		4,003.00000	4,011	25.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		47.00000	0,045	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		2,047.00000	2,053	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		331.00000	0,324	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		331.00000	0,332	16.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,023.00000	1,014	14.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		23.00000	0,022	14.80	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	4.90	Call		2,005.00000	1,996	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		5.00000	0,004	21.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,001.00000	2,992	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,000	27.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,000.00000	3,992	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		0.00000	0,000	32.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,900.00000	7,908	32.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		1.00000	0,001	28.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,901.00000	5,909	28.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		4.00000	0,004	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,904.00000	3,912	25.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		50.00000	0,048	23.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,950.00000	1,956	23.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		378.00000	0,370	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		278.00000	0,278	16.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,119.00000	1,111	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		19.00000	0,019	15.45	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,104.00000	2,095	21.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		4.00000	0,003	21.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,101.00000	3,092	27.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		1.00000	0,000	27.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,100.00000	4,092	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		0.00000	0,000	31.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,750.00000	7,758	31.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	28.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,751.00000	5,759	28.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		5.00000	0,004	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,755.00000	3,762	25.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		56.00000	0,054	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,806.00000	1,812	23.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		457.00000	0,449	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		207.00000	0,207	16.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,265.00000	1,256	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		15.00000	0,014	16.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,253.00000	2,244	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		3.00000	0,002	22.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,251.00000	3,242	27.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	27.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,250.00000	4,242	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,250.00000	8,258	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	29.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,251.00000	6,259	29.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	0,003	25.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,253.00000	4,261	25.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		34.00000	0,032	24.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,284.00000	2,290	24.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Call		246.00000	0,239	17.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.15	Put		496.00000	0,497	17.41	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Call		806.00000	0,798	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.15	Put		56.00000	0,056	15.21	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Call		1,757.00000	1,748	19.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.15	Put		7.00000	0,006	19.68	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Call		2,751.00000	2,743	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.15	Put		1.00000	0,001	25.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Call		3,750.00000	3,742	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.15	Put		0.00000	0,000	28.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.10	Put		8,200.00000	8,208	32.31	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Call		1.00000	0,001	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.10	Put		6,201.00000	6,209	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Call		3.00000	0,003	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.10	Put		4,203.00000	4,211	25.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		36.00000	0,034	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,236.00000	2,242	24.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		261.00000	0,254	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		461.00000	0,462	17.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		848.00000	0,839	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		48.00000	0,047	15.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,806.00000	1,798	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		6.00000	0,006	20.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,801.00000	2,793	26.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	26.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,800.00000	3,792	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,100.00000	8,108	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,101.00000	6,109	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		3.00000	0,003	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,103.00000	4,111	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		41.00000	0,039	24.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,141.00000	2,147	24.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		294.00000	0,287	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		394.00000	0,395	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		934.00000	0,925	14.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		34.00000	0,033	14.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,905.00000	1,897	20.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		5.00000	0,005	20.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,901.00000	2,893	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	26.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,900.00000	3,892	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,050.00000	8,058	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	29.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,051.00000	6,059	29.27	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	14/06/2010	Foreign Exchange Future	10.95	Call		3.00000	0,003	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,053.00000	4,061	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		44.00000	0,042	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,094.00000	2,100	24.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		312.00000	0,304	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		362.00000	0,362	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		978.00000	0,969	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		28.00000	0,027	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,955.00000	1,946	20.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		5.00000	0,004	20.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,951.00000	2,942	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	27.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,950.00000	3,942	29.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,300.00000	8,308	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	29.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,301.00000	6,309	29.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		3.00000	0,002	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,303.00000	4,310	25.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		32.00000	0,030	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,332.00000	2,338	24.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		232.00000	0,225	17.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		532.00000	0,533	17.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		766.00000	0,758	15.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		66.00000	0,066	15.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,707.00000	1,699	19.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	19.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,702.00000	2,693	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	25.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,700.00000	3,692	28.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	28.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,150.00000	8,158	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	29.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,151.00000	6,159	29.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		3.00000	0,003	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,153.00000	4,161	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		39.00000	0,037	24.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,189.00000	2,195	24.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		277.00000	0,270	17.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		427.00000	0,428	17.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		890.00000	0,882	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		40.00000	0,040	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,856.00000	1,847	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		6.00000	0,005	20.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,851.00000	2,843	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	26.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,850.00000	3,842	29.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,350.00000	8,358	32.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,351.00000	6,359	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		3.00000	0,002	25.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,353.00000	4,360	25.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		30.00000	0,028	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,380.00000	2,386	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		219.00000	0,212	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		569.00000	0,570	17.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		727.00000	0,718	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		77.00000	0,076	15.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,658.00000	1,649	19.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		8.00000	0,007	19.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,652.00000	2,643	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,001	25.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,650.00000	3,642	28.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	28.73	0.00	0	0.00
CRD1 On	04/02/2010	Index Future			130.90400	131.09700			0.00	0	2.00
CRD1 On	06/05/2010	Index Future			133.30200	133.49900			0.00	0	0.00
GOVI On	04/02/2010	GOVI			302.67200	303.39700		5.37	0.00	0	1,132.00
GOVI On	04/02/2010	GOVI	304.00	Call		24,127.00000	2,067	5.37	0.00	0	0.00
GOVI On	04/02/2010	GOVI	304.00	Put		30,157.00000	3,395	5.37	0.00	0	0.00
GOVI On	06/05/2010	GOVI			308.21700	308.95500		6.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	06/05/2010	GOVI	309.80	Call		50,414.00000	4,674	6.80	0.00	0	0.00
GOVI	On	06/05/2010	GOVI	309.80	Put		58,864.00000	6,258	6.80	0.00	0	0.00
GOVI	On	05/08/2010	GOVI			313.96000	314.71200		6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Call		63,280.00000	5,953	6.57	0.00	0	0.00
GOVI	On	05/08/2010	GOVI	315.60	Put		72,160.00000	7,593	6.57	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On	04/02/2010	Index Future			362.83200	363.53100			0.00	0	425.00
J153	On	31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009	Jibar Tradeable Future			7.22000	7.24000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/01/2010	Jibar Tradeable Future			7.15900	7.16000			0.00	0	0.00
JIBAR FOn	17/02/2010	Jibar Tradeable Future			7.10600	7.07000			0.00	0	0.00
JIBAR FOn	17/03/2010	Jibar Tradeable Future			7.10700	7.05000			0.00	0	0.00
JIBAR FOn	21/04/2010	Jibar Tradeable Future			7.09100	7.04000			0.00	0	0.00
JIBAR FOn	19/05/2010	Jibar Tradeable Future			7.10200	7.06000			0.00	0	0.00
JIBAR FOn	15/06/2010	Jibar Tradeable Future			7.13400	7.07000			0.00	0	0.00
JIBAR FOn	15/09/2010	Jibar Tradeable Future			7.31900	7.22000			0.00	0	0.00
JIBAR FOn	15/12/2010	Jibar Tradeable Future			7.55600	7.43000			0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			7.91900	7.78000			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			8.31500	8.17000			0.00	5,000	5,000.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			8.68800	8.59000			0.00	0	0.00
JN02	On 04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On 04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On 04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00
JROD	On 31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On 29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On 26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On 31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On 04/02/2010	Index Future			291.63700	292.30800			0.00	0	3.00
OTH1	On 06/05/2010	Index Future			296.98000	297.66300			0.00	0	0.00
R155	On 04/02/2010	Bond Future			7.60100	7.53600			0.00	0	31.00
R155	On 04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	04/02/2010	Bond Future	7.50	Put		55.00000	0,153		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.41000	8.37000		5.25	0.00	0	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		177.00000	0,148	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,336.00000	3,507	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.47900	8.43600		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,836.00000	1,722	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,530.00000	1,622	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.51900	8.47300		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,777.00000	2,648	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,515.00000	1,597	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.05700	9.01700		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		216.00000	0,178	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,784.00000	8,121	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.10500	9.06300		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,187.00000	2,990	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		3,774.00000	3,965	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.13900	9.09600		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,141.00000	4,911	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,742.00000	3,905	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.47300	8.43300		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		40.00000	0,032	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,814.00000	3,964	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.53900	8.49600		5.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	06/05/2010	Bond Future	8.50	Call		1,359.00000	1,274	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,344.00000	1,421	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.57800	8.53100		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,672.00000	2,559	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,002.00000	1,058	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.04800	8.99700		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		123.00000	0,098	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,450.00000	4,693	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.11800	9.06500		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,788.00000	1,653	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,123.00000	2,259	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.16800	9.11300		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,900.00000	2,744	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,218.00000	2,337	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.05000	8.99900		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		131.00000	0,104	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		4,903.00000	5,170	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,395.00000	1,239	8.84	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,389.00000	1,528	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		380.00000	0,317	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,324.00000	3,556	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.11400	9.06100		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,968.00000	1,819	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,314.00000	2,464	8.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/08/2010	Bond Future			9.16200	9.10600		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,166.00000	2,991	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,374.00000	2,508	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.52400	8.49300		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		25.00000	0,021	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,287.00000	3,383	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.60900	8.57600		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,389.00000	1,328	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		862.00000	0,901	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.66500	8.62900		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,980.00000	1,913	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		928.00000	0,964	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.16800	9.12800		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		102.00000	0,084	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,507.00000	5,726	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.23300	9.19100		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,429.00000	2,293	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,087.00000	2,195	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.28200	9.23800		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,712.00000	3,559	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,235.00000	2,333	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.16500	9.11400		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		276.00000	0,226	10.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On	04/02/2010	Bond Future	8.50	Put		4,161.00000	4,423	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.22200	9.17000		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,577.00000	2,401	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,096.00000	2,233	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.26400	9.21000		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,904.00000	3,706	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,202.00000	2,325	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.76500	8.74500		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		14.00000	0,012	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,266.00000	11,425	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		9,147.00000	8,988	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		56.00000	0,058	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.79400	8.77300		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,925.00000	1,850	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,167.00000	4,260	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.81200	8.79100		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,613.00000	3,520	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,941.00000	4,016	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.90500	299.61700			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.38100	305.10700			0.00	0	0.00
Total for Derivatives :										187,724,877.20	25,696	277,294.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.55000	7.48500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.35000	8.31000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.01500	8.98000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.42000	8.37500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.98500	8.94000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.99500	8.95000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.46500	8.42000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.12000	9.08000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.11500	9.07000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.74000	8.72500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										187,724,877.20	25,696	277,294.00