



Daily MTM Report

Daily summary for: 16/11/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/12/2009 Foreign Exchange Future			7.39730	7.53920		18.75	57,943,050.90	7,833	325,757.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,811.00000	8,953	52.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	50.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,811.00000	6,953	50.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,361.00000	8,503	52.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,639.00000	3,497	38.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	38.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,561.00000	8,703	52.81	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	50.11	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,561.00000	6,703	50.11	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		478.00000	0,351	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		39.00000	0,054	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,439.00000	1,298	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	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,001	24.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,439.00000	2,297	29.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	29.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,439.00000	3,297	36.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	36.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,311.00000	8,453	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	49.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,311.00000	6,453	49.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,689.00000	3,547	39.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	39.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,461.00000	8,603	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,539.00000	3,397	37.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	37.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,761.00000	8,903	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,761.00000	6,903	50.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,961.00000	9,103	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	50.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,961.00000	7,103	50.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		192.00000	0,113	19.31	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		153.00000	0,216	19.31	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Call		1,041.00000	0,900	22.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		2.00000	0,003	22.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,039.00000	1,897	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	26.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,039.00000	2,897	33.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,911.00000	9,053	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,861.00000	9,003	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,861.00000	7,003	50.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,661.00000	8,803	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,661.00000	6,803	50.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,340.00000	1,198	23.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,001	23.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,339.00000	2,197	28.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	28.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,339.00000	3,197	36.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	36.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,711.00000	8,853	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,711.00000	6,853	50.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,611.00000	8,753	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,611.00000	6,753	50.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		436.00000	0,312	19.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		47.00000	0,065	19.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,390.00000	1,248	23.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,001	23.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,389.00000	2,247	28.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	28.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,389.00000	3,247	36.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	36.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,511.00000	8,653	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,511.00000	4,653	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,411.00000	8,553	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,411.00000	6,553	49.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	50.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,911.00000	7,053	50.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	44.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,911.00000	4,053	44.01	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	5.95	Call		1,589.00000	1,447	24.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	24.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,589.00000	2,447	30.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,589.00000	3,447	38.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	38.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,011.00000	7,153	51.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		521.00000	0,391	20.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		32.00000	0,044	20.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,489.00000	1,347	24.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	24.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,489.00000	3,347	37.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	37.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,361.00000	7,503	51.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,141.00000	0,999	22.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		1.00000	0,002	22.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,139.00000	1,997	27.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,139.00000	2,997	34.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,211.00000	7,353	51.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,290.00000	1,148	23.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		1.00000	0,001	23.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,289.00000	2,147	28.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,289.00000	3,147	35.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,261.00000	7,403	51.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,239.00000	2,097	27.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,239.00000	3,097	35.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,311.00000	7,453	51.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,190.00000	1,049	23.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		1.00000	0,002	23.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,189.00000	2,047	27.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,189.00000	3,047	34.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	51.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,411.00000	7,553	51.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		221.00000	0,131	19.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		132.00000	0,184	19.03	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,091.00000	0,950	22.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		2.00000	0,003	22.76	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	14/12/2009	Foreign Exchange Future	5.45	Call		2,089.00000	1,947	26.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,089.00000	2,947	33.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,561.00000	7,703	52.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		943.00000	0,803	22.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		4.00000	0,006	22.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,939.00000	1,797	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,939.00000	2,797	32.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		894.00000	0,754	21.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		5.00000	0,007	21.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,889.00000	1,747	26.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,889.00000	2,747	32.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,861.00000	8,003	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,639.00000	1,497	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,639.00000	2,497	30.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	52.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,811.00000	7,953	52.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,689.00000	1,547	25.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,689.00000	2,547	31.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	31.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,711.00000	7,853	52.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		797.00000	0,659	21.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		8.00000	0,012	21.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,789.00000	1,647	25.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	25.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,789.00000	2,647	31.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,611.00000	7,753	52.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,061.00000	7,203	51.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,739.00000	1,597	25.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		565.00000	0,433	20.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		26.00000	0,036	20.44	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,539.00000	1,397	24.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,539.00000	2,397	29.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	29.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		285.00000	0,179	18.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		96.00000	0,132	18.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	52.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,761.00000	7,903	52.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		84.00000	0,043	20.99	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		344.00000	0,446	20.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,240.00000	1,098	23.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		1.00000	0,001	23.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,739.00000	2,597	31.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	31.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,239.00000	4,097	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,011.00000	8,153	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		992.00000	0,851	22.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		3.00000	0,004	22.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,489.00000	2,347	29.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,989.00000	3,847	41.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	41.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		750.00000	0,612	21.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		10.00000	0,015	21.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,711.00000	2,853	35.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		610.00000	0,476	20.65	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	6.95	Put		21.00000	0,029	20.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		702.00000	0,566	21.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		13.00000	0,019	21.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		656.00000	0,520	20.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		17.00000	0,023	20.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		320.00000	0,209	19.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		81.00000	0,112	19.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,311.00000	3,453	40.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		166.00000	0,097	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		177.00000	0,250	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		396.00000	0,276	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		57.00000	0,079	19.59	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,511.00000	5,653	47.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,111.00000	5,253	46.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		357.00000	0,241	19.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		68.00000	0,094	19.38	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		252.00000	0,152	18.75	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		113.00000	0,155	18.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	48.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,811.00000	5,953	48.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		96.00000	0,051	20.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		307.00000	0,404	20.71	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	48.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,911.00000	6,053	48.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		72.00000	0,037	21.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		383.00000	0,490	21.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,511.00000	6,653	50.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		12.00000	0,005	24.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		923.00000	1,058	24.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		30.00000	0,014	22.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		641.00000	0,767	22.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	49.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,461.00000	6,603	49.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	49.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,111.00000	6,253	49.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,911.00000	5,053	46.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	49.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,261.00000	6,403	49.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,361.00000	6,503	49.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	49.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,211.00000	6,353	49.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,011.00000	5,153	46.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	45.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,411.00000	4,553	45.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,811.00000	3,953	43.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,211.00000	3,353	39.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	35.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,611.00000	2,753	35.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1.00000	0,000	31.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,012.00000	2,153	31.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3.00000	0,001	27.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,414.00000	1,554	27.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		17.00000	0,007	24.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		827.00000	0,960	24.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		47.00000	0,022	22.12	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		508.00000	0,625	22.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		145.00000	0,083	19.87	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		206.00000	0,286	19.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,311.00000	4,453	44.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,711.00000	3,853	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	38.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,111.00000	3,253	38.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	34.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,511.00000	2,653	34.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1.00000	0,000	30.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,912.00000	2,053	30.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		4.00000	0,002	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,315.00000	1,455	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		22.00000	0,010	23.52	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		733.00000	0,863	23.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		127.00000	0,071	20.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		238.00000	0,324	20.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		19.00000	0,008	23.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		780.00000	0,911	23.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		111.00000	0,060	20.43	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		271.00000	0,363	20.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,711.00000	5,853	48.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,611.00000	4,753	45.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	44.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,011.00000	4,153	44.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	40.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,411.00000	3,553	40.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	36.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,811.00000	2,953	36.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1.00000	0,000	32.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,211.00000	2,353	32.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2.00000	0,001	28.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,613.00000	1,754	28.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		9.00000	0,004	25.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,020.00000	1,157	25.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		54.00000	0,026	21.83	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		465.00000	0,579	21.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		63.00000	0,031	21.55	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		423.00000	0,534	21.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,311.00000	5,453	47.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	45.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,711.00000	4,853	45.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	44.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,111.00000	4,253	44.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	41.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,511.00000	3,653	41.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	37.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,911.00000	3,053	37.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,311.00000	2,453	33.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1.00000	0,001	29.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,712.00000	1,854	29.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		7.00000	0,003	25.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,118.00000	1,256	25.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		40.00000	0,019	22.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		551.00000	0,672	22.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		35.00000	0,016	22.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		596.00000	0,719	22.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		26.00000	0,012	23.24	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		687.00000	0,815	23.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	48.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,011.00000	6,153	48.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,411.00000	5,553	47.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	46.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,811.00000	4,953	46.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,211.00000	4,353	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,611.00000	3,753	42.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	33.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,411.00000	2,553	33.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1.00000	0,000	29.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,812.00000	1,953	29.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		5.00000	0,002	26.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,216.00000	1,355	26.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	48.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,861.00000	6,003	48.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,661.00000	4,803	45.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	41.11	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	11.00	Put		3,461.00000	3,603	41.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	32.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,261.00000	2,403	32.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2.00000	0,001	28.85	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,662.00000	1,804	28.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		8.00000	0,003	25.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,069.00000	1,206	25.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	48.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,961.00000	6,103	48.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,361.00000	5,503	47.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	44.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,161.00000	4,303	44.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,961.00000	3,103	37.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1.00000	0,000	29.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,762.00000	1,903	29.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		6.00000	0,002	26.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,167.00000	1,305	26.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,161.00000	6,303	49.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,961.00000	5,103	46.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	43.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,761.00000	3,903	43.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	34.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,561.00000	2,703	34.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1.00000	0,000	30.67	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,962.00000	2,103	30.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		4.00000	0,001	27.17	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,364.00000	1,504	27.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	49.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,061.00000	6,203	49.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,261.00000	4,403	44.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,061.00000	3,203	38.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1.00000	0,000	29.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,862.00000	2,003	29.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		5.00000	0,002	26.61	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,265.00000	1,405	26.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,061.00000	5,203	46.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,861.00000	4,003	43.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	35.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,661.00000	2,803	35.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,061.00000	2,203	31.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3.00000	0,001	27.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,464.00000	1,604	27.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		14.00000	0,006	24.36	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		875.00000	1,009	24.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	48.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,761.00000	5,903	48.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,561.00000	4,703	45.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	40.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,361.00000	3,503	40.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1.00000	0,000	32.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,161.00000	2,303	32.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2.00000	0,001	28.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,563.00000	1,704	28.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		11.00000	0,004	24.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		972.00000	1,107	24.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	47.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,561.00000	5,703	47.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	46.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,161.00000	5,303	46.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.03	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,761.00000	4,903	46.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	45.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,361.00000	4,503	45.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	41.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,561.00000	3,703	41.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	39.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,161.00000	3,303	39.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	36.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,761.00000	2,903	36.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	33.45	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,361.00000	2,503	33.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	48.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,661.00000	5,803	48.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,261.00000	5,403	47.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,861.00000	5,003	46.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,461.00000	4,603	45.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	44.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,061.00000	4,203	44.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	42.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,661.00000	3,803	42.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	39.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,261.00000	3,403	39.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,861.00000	3,003	36.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,461.00000	2,603	34.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.70	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		5,461.00000	5,603	47.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	37.98	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,011.00000	3,153	37.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,961.00000	4,103	44.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,911.00000	8,053	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,089.00000	3,947	42.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	42.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,961.00000	8,103	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,039.00000	3,897	42.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	42.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,989.00000	1,847	26.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	26.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,989.00000	2,847	33.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,161.00000	8,303	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		846.00000	0,706	21.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		6.00000	0,009	21.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,839.00000	1,697	25.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,839.00000	2,697	32.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	32.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,839.00000	3,697	40.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	40.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,061.00000	8,203	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,939.00000	3,797	41.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,111.00000	8,253	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,111.00000	2,253	31.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,889.00000	3,747	40.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	40.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,211.00000	8,353	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,789.00000	3,647	39.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,261.00000	8,403	52.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,739.00000	3,597	39.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	39.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,189.00000	4,047	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,139.00000	3,997	42.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	42.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.52430	7.66980		19.39	3,784,722.90	503	29,851.00

Contract Details				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	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,830.00000	8,976	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,831.00000	6,976	35.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,580.00000	8,726	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,581.00000	6,726	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		177.00000	0,141	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		757.00000	0,867	22.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		578.00000	0,477	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		159.00000	0,203	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,434.00000	1,290	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		14.00000	0,016	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,422.00000	2,277	25.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,003	25.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,420.00000	3,275	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	31.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,330.00000	8,476	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		758.00000	0,641	18.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		88.00000	0,117	18.83	0.00	0	9,005.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,678.00000	1,534	21.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		9.00000	0,010	21.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,671.00000	2,526	27.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,002	27.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,670.00000	3,524	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,380.00000	8,526	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		1.00000	0,000	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,381.00000	6,526	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,620.00000	3,474	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,480.00000	8,626	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	0,001	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,483.00000	4,627	30.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		647.00000	0,539	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		127.00000	0,165	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,531.00000	1,387	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		12.00000	0,013	20.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,520.00000	3,374	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,780.00000	8,926	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,781.00000	6,926	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,980.00000	9,126	37.15	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	14.65	Call		0.00000	0,000	35.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,981.00000	7,126	35.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		115.00000	0,092	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,095.00000	1,218	24.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,024.00000	1,879	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		4.00000	0,005	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,020.00000	2,875	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	29.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,930.00000	9,076	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,931.00000	7,076	35.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,880.00000	9,026	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,881.00000	7,026	35.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,680.00000	8,826	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,681.00000	6,826	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,730.00000	8,876	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,731.00000	6,876	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.15	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	16.30	Put		8,630.00000	8,776	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,631.00000	6,776	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,385.00000	1,242	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		16.00000	0,018	19.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,372.00000	2,227	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		2.00000	0,003	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,370.00000	3,225	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,001	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,530.00000	8,676	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,531.00000	6,676	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,430.00000	8,576	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		1.00000	0,000	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,431.00000	6,576	34.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		2.00000	0,001	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,932.00000	5,077	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,570.00000	3,424	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		187.00000	0,150	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		717.00000	0,826	22.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		612.00000	0,507	19.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		142.00000	0,183	19.05	0.00	0	110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,483.00000	1,339	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		13.00000	0,015	20.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,472.00000	2,326	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		2.00000	0,002	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,470.00000	3,324	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		159.00000	0,126	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		839.00000	0,952	22.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		515.00000	0,420	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		195.00000	0,246	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,337.00000	1,194	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		17.00000	0,020	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,322.00000	2,177	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		2.00000	0,003	25.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,320.00000	3,175	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,001	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,098.00000	0,962	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		28.00000	0,038	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,074.00000	1,929	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,005	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,070.00000	2,925	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		456.00000	0,368	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		237.00000	0,294	19.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,241.00000	1,098	18.56	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	6.45	Put		21.00000	0,024	18.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,223.00000	2,078	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,004	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,220.00000	3,075	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		150.00000	0,120	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		880.00000	0,996	23.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		485.00000	0,393	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		215.00000	0,269	19.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,272.00000	2,127	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,003	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,270.00000	3,125	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,001	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,193.00000	1,051	18.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		23.00000	0,027	18.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,173.00000	2,028	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,004	24.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,170.00000	3,025	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,381.00000	5,527	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,145.00000	1,006	18.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		25.00000	0,032	18.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,123.00000	1,978	23.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	23.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,120.00000	2,975	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	0,001	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,533.00000	4,677	30.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		109.00000	0,087	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,140.00000	1,263	24.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		334.00000	0,270	20.23	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		364.00000	0,446	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		1,006.00000	0,876	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		36.00000	0,052	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,975.00000	1,830	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		5.00000	0,006	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,970.00000	2,825	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	29.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		315.00000	0,254	20.45	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		395.00000	0,480	20.45	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		963.00000	0,834	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		43.00000	0,060	18.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,925.00000	1,780	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		5.00000	0,006	22.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,921.00000	2,775	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	29.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		78.00000	0,062	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,458.00000	1,588	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		719.00000	0,606	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		100.00000	0,132	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,629.00000	1,485	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		10.00000	0,011	20.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,621.00000	2,476	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,002	27.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		280.00000	0,225	20.87	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		460.00000	0,551	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		878.00000	0,754	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		58.00000	0,080	18.66	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,826.00000	1,682	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		6.00000	0,008	22.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,821.00000	2,675	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		90.00000	0,072	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,320.00000	1,448	25.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		837.00000	0,715	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		67.00000	0,091	18.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,777.00000	1,632	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		7.00000	0,008	21.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		797.00000	0,677	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		77.00000	0,103	18.77	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,728.00000	1,583	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		8.00000	0,009	21.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,721.00000	2,576	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,002	27.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,431.00000	5,577	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,001	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,433.00000	4,577	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		682.00000	0,572	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		113.00000	0,148	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,580.00000	1,436	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		11.00000	0,012	20.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,571.00000	2,426	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,002	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,002	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,333.00000	4,478	29.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		546.00000	0,448	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		176.00000	0,224	19.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,730.00000	7,876	36.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,289.00000	1,146	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		19.00000	0,022	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,771.00000	2,625	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	28.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,270.00000	4,124	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,980.00000	8,126	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		2.00000	0,001	31.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,982.00000	5,127	31.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,051.00000	0,918	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		31.00000	0,044	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,521.00000	2,376	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	26.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,020.00000	3,874	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		429.00000	0,344	19.39	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		259.00000	0,320	19.39	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		71.00000	0,057	26.38	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,551.00000	1,683	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,001	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,583.00000	4,727	30.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		403.00000	0,324	19.60	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		283.00000	0,350	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		378.00000	0,305	19.81	0.00	0	27.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		308.00000	0,381	19.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		51.00000	0,040	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,931.00000	2,066	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		55.00000	0,044	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,835.00000	1,970	27.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		354.00000	0,287	20.02	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		334.00000	0,413	20.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		264.00000	0,212	21.08	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		494.00000	0,588	21.08	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	12.45	Call		2.00000	0,001	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,782.00000	4,927	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		222.00000	0,178	21.72	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		602.00000	0,704	21.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		2.00000	0,001	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,032.00000	5,177	31.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		168.00000	0,134	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		798.00000	0,910	22.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,001	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,682.00000	4,827	30.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		47.00000	0,035	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,027.00000	2,161	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		249.00000	0,200	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		529.00000	0,626	21.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,001	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,732.00000	4,877	30.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		235.00000	0,188	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		565.00000	0,664	21.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		198.00000	0,158	22.14	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		678.00000	0,784	22.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	0,001	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,832.00000	4,977	31.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		27.00000	0,018	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,457.00000	2,594	28.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		31.00000	0,021	28.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,361.00000	2,497	28.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		35.00000	0,024	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,265.00000	2,400	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		210.00000	0,168	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		640.00000	0,744	21.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,232.00000	5,377	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		24.00000	0,016	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,554.00000	2,692	28.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		135.00000	0,107	23.63	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		965.00000	1,083	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,182.00000	5,327	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		142.00000	0,113	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		922.00000	1,039	23.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,281.00000	5,427	32.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		128.00000	0,102	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,008.00000	1,128	23.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,331.00000	5,477	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		19.00000	0,012	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,749.00000	2,888	28.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		21.00000	0,014	28.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,652.00000	2,790	28.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		121.00000	0,097	24.05	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,051.00000	1,173	24.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,481.00000	5,627	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		104.00000	0,083	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,184.00000	1,309	24.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	0,001	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,981.00000	6,127	33.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		82.00000	0,065	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,412.00000	1,541	25.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,581.00000	5,727	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		16.00000	0,010	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,896.00000	3,036	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		94.00000	0,075	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,274.00000	1,401	25.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,931.00000	6,077	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,681.00000	5,827	33.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		14.00000	0,008	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		2,994.00000	3,134	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		86.00000	0,068	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,366.00000	1,494	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,531.00000	5,677	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		17.00000	0,010	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,847.00000	2,986	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		99.00000	0,079	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,229.00000	1,355	24.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,831.00000	5,977	33.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		62.00000	0,050	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,692.00000	1,826	27.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		57.00000	0,046	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,787.00000	1,922	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		1.00000	0,000	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,131.00000	6,276	33.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		49.00000	0,037	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,979.00000	2,113	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		1.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,331.00000	6,476	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,002	29.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,234.00000	4,378	29.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		39.00000	0,028	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,169.00000	2,304	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,481.00000	6,626	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,001	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,383.00000	4,527	30.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		3.00000	0,002	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,283.00000	4,428	29.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		1.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,231.00000	6,376	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,002	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,134.00000	4,278	29.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		4.00000	0,002	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,034.00000	4,178	29.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		44.00000	0,032	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,074.00000	2,208	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		1.00000	0,000	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,281.00000	6,426	34.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,002	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,184.00000	4,328	29.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		4.00000	0,002	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,084.00000	4,228	29.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,002	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,985.00000	4,128	29.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		5.00000	0,002	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,885.00000	4,028	28.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,631.00000	5,777	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		15.00000	0,009	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,945.00000	3,085	28.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		74.00000	0,060	26.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,505.00000	1,636	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,731.00000	5,877	33.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		10.00000	0,006	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,241.00000	3,382	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		12.00000	0,007	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,142.00000	3,283	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		13.00000	0,008	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,043.00000	3,184	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		68.00000	0,055	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,598.00000	1,731	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,781.00000	5,927	33.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		12.00000	0,007	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,093.00000	3,233	28.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		65.00000	0,052	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,645.00000	1,778	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	0,001	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,881.00000	6,027	33.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		6.00000	0,003	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,786.00000	3,929	28.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		6.00000	0,003	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,686.00000	3,829	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		7.00000	0,003	28.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,587.00000	3,729	28.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		8.00000	0,004	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,488.00000	3,630	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		9.00000	0,005	28.60	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,389.00000	3,531	28.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		10.00000	0,005	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,290.00000	3,431	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		11.00000	0,006	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,191.00000	3,332	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		60.00000	0,048	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,740.00000	1,874	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	0,001	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,031.00000	6,177	33.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		5.00000	0,002	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,935.00000	4,078	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		5.00000	0,002	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,835.00000	3,978	28.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		6.00000	0,003	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,736.00000	3,879	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	0,003	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,637.00000	3,779	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		7.00000	0,004	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,538.00000	3,680	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		8.00000	0,004	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,438.00000	3,580	28.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		53.00000	0,043	27.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,883.00000	2,019	27.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	0,001	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,882.00000	5,027	31.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		18.00000	0,011	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,798.00000	2,937	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		20.00000	0,013	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,700.00000	2,839	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		23.00000	0,015	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,603.00000	2,741	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		26.00000	0,017	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,506.00000	2,643	28.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		29.00000	0,020	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,409.00000	2,546	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		33.00000	0,023	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,313.00000	2,449	28.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		41.00000	0,030	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,122.00000	2,256	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,001	30.64	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,632.00000	4,777	30.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		37.00000	0,026	28.03	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,217.00000	2,352	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		6.00000	0,003	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,776.00000	3,919	28.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		9.00000	0,005	28.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,339.00000	3,481	28.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,930.00000	8,076	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,070.00000	3,924	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,880.00000	8,026	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,120.00000	3,974	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,030.00000	8,176	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,970.00000	3,824	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,130.00000	8,276	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		297.00000	0,239	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		427.00000	0,515	20.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		920.00000	0,793	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		50.00000	0,069	18.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,876.00000	1,731	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,007	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,871.00000	2,725	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	28.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,870.00000	3,724	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.15	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	15.85	Put		8,180.00000	8,326	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		1.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,181.00000	6,326	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,820.00000	3,674	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,230.00000	8,376	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,770.00000	3,624	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,780.00000	7,926	37.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,220.00000	4,074	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,830.00000	7,976	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,170.00000	4,024	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,080.00000	8,226	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		1.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,081.00000	6,226	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,920.00000	3,774	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,280.00000	8,426	37.15	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	3.95	Call		3,720.00000	3,574	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.65280	7.80350		19.57	38,264.00	5	18,702.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		287.00000	0,243	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		883.00000	0,990	22.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,348.00000	8,498	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	0,003	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,353.00000	6,500	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,655.00000	3,504	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,398.00000	8,548	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		6.00000	0,002	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,402.00000	6,549	30.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,605.00000	3,454	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,498.00000	8,648	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,797.00000	8,948	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		8,997.00000	9,148	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,002	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,000.00000	7,149	31.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		60.00000	0,051	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,057.00000	3,198	29.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,947.00000	9,098	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,002	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,950.00000	7,099	31.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		62.00000	0,052	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,009.00000	3,149	28.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,064.00000	1,916	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		11.00000	0,013	20.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,056.00000	2,906	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	25.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,897.00000	9,048	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,002	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,900.00000	7,049	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,697.00000	8,848	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,747.00000	8,898	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,647.00000	8,798	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		5.00000	0,002	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,651.00000	6,799	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		639.00000	0,547	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		285.00000	0,344	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,396.00000	1,254	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		42.00000	0,051	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,361.00000	2,211	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		7.00000	0,008	21.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,355.00000	3,205	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,002	27.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,548.00000	8,698	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	0,002	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,552.00000	6,699	30.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,489.00000	1,345	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		35.00000	0,042	18.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,460.00000	2,310	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		6.00000	0,007	22.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,455.00000	3,304	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		2.00000	0,001	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,448.00000	8,598	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		758.00000	0,655	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		204.00000	0,252	18.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,583.00000	1,438	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		29.00000	0,035	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,555.00000	3,404	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	0,002	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,502.00000	6,649	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		17.00000	0,009	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,014.00000	5,156	30.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		310.00000	0,263	21.77	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		807.00000	0,910	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		727.00000	0,627	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		223.00000	0,274	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,535.00000	1,392	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		32.00000	0,039	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,509.00000	2,359	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		6.00000	0,006	22.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,505.00000	3,354	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		276.00000	0,234	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		922.00000	1,031	22.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		220.00000	0,187	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,166.00000	1,284	23.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,002	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,801.00000	6,949	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,002	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,751.00000	6,899	30.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		41.00000	0,035	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,788.00000	3,932	30.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,002	30.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,701.00000	6,849	30.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		228.00000	0,194	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,124.00000	1,241	23.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,170.00000	1,035	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		66.00000	0,082	17.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,114.00000	1,965	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		10.00000	0,012	20.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,106.00000	2,955	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	26.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		265.00000	0,225	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		962.00000	1,072	22.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		612.00000	0,522	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		308.00000	0,369	19.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,311.00000	2,161	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		8.00000	0,008	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,305.00000	3,155	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		14.00000	0,007	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,261.00000	5,404	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		30.00000	0,022	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,277.00000	4,419	30.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		53.00000	0,045	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,299.00000	3,442	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		255.00000	0,217	22.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,002.00000	1,114	22.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		585.00000	0,499	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		332.00000	0,396	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,304.00000	1,164	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		51.00000	0,061	17.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,262.00000	2,112	21.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		8.00000	0,009	21.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,256.00000	3,105	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	27.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		14.00000	0,007	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,310.00000	5,454	29.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		29.00000	0,021	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,326.00000	4,468	30.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		51.00000	0,044	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,348.00000	3,491	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		246.00000	0,209	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,042.00000	1,156	22.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,259.00000	1,119	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		56.00000	0,066	17.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,212.00000	2,063	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		9.00000	0,010	21.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,206.00000	3,055	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	26.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		13.00000	0,006	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,360.00000	5,503	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		50.00000	0,042	29.95	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	11.15	Put		3,397.00000	3,539	29.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		237.00000	0,201	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,083.00000	1,198	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,214.00000	1,075	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		61.00000	0,072	17.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,163.00000	2,013	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		9.00000	0,010	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,156.00000	3,005	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		12.00000	0,005	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,508.00000	5,652	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		25.00000	0,017	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,522.00000	4,664	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		46.00000	0,039	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,543.00000	3,686	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		212.00000	0,180	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,208.00000	1,327	23.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		468.00000	0,399	20.08	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		464.00000	0,546	20.08	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,082.00000	0,957	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		79.00000	0,104	17.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		2,015.00000	1,867	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	0,014	20.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		3,006.00000	2,856	25.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	25.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		448.00000	0,382	20.25	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		495.00000	0,579	20.25	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,043.00000	0,920	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		89.00000	0,117	18.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,966.00000	1,819	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,016	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,957.00000	2,806	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,003	25.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		11.00000	0,004	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,607.00000	5,751	29.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		44.00000	0,038	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,641.00000	3,785	30.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		197.00000	0,168	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,294.00000	1,415	23.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		430.00000	0,366	20.42	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		527.00000	0,613	20.42	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		1,004.00000	0,883	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		100.00000	0,130	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,918.00000	1,771	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		14.00000	0,018	19.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,907.00000	2,756	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,003	24.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		10.00000	0,004	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,707.00000	5,851	29.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		42.00000	0,036	30.79	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	11.50	Put		3,739.00000	3,883	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		9.00000	0,003	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,905.00000	6,050	29.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		18.00000	0,011	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,915.00000	5,058	30.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		38.00000	0,032	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,935.00000	4,079	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		64.00000	0,054	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,960.00000	3,101	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		9.00000	0,003	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,855.00000	6,000	29.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		19.00000	0,011	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,866.00000	5,008	30.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		39.00000	0,033	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,886.00000	4,030	31.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		823.00000	0,715	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		170.00000	0,212	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,677.00000	1,532	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		24.00000	0,029	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,658.00000	2,508	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		5.00000	0,005	23.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		9.00000	0,003	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,806.00000	5,950	29.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		40.00000	0,034	31.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,837.00000	3,981	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	10.60	Call		68.00000	0,057	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,864.00000	3,004	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		172.00000	0,146	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,468.00000	1,593	24.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		365.00000	0,310	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		661.00000	0,757	21.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		857.00000	0,747	18.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		154.00000	0,194	18.52	38,800.00	200	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,725.00000	1,579	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		22.00000	0,026	19.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,708.00000	2,558	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,005	23.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		10.00000	0,004	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,657.00000	5,801	29.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		43.00000	0,037	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,690.00000	3,834	30.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		413.00000	0,351	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		559.00000	0,648	20.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		966.00000	0,848	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		112.00000	0,145	18.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,869.00000	1,723	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		16.00000	0,020	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,857.00000	2,707	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	24.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		11.00000	0,005	29.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,558.00000	5,702	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		24.00000	0,016	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,571.00000	4,713	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		45.00000	0,038	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,592.00000	3,735	30.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		190.00000	0,162	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,337.00000	1,459	23.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		204.00000	0,174	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,251.00000	1,371	23.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		15.00000	0,007	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,211.00000	5,354	29.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		32.00000	0,023	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,228.00000	4,370	30.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		184.00000	0,156	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,380.00000	1,503	24.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		929.00000	0,813	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		125.00000	0,160	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,821.00000	1,675	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		18.00000	0,022	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		13.00000	0,006	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,409.00000	5,553	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		49.00000	0,041	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,445.00000	3,588	30.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		161.00000	0,137	24.83	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,557.00000	1,684	24.83	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	14/06/2010	Foreign Exchange Future	7.20	Call		790.00000	0,685	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		187.00000	0,232	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,630.00000	1,485	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		26.00000	0,032	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,609.00000	2,458	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		5.00000	0,005	23.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		35.00000	0,027	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,082.00000	4,224	30.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		155.00000	0,133	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,602.00000	1,730	25.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		178.00000	0,151	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,424.00000	1,548	24.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		696.00000	0,599	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		243.00000	0,296	19.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,001	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,699.00000	7,848	32.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	0,003	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,203.00000	6,350	29.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		21.00000	0,013	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,718.00000	4,860	30.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		54.00000	0,046	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,251.00000	3,393	29.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,350.00000	1,209	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		46.00000	0,056	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,807.00000	2,657	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		4.00000	0,004	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,304.00000	4,153	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		2.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,948.00000	8,098	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		6.00000	0,002	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,452.00000	6,599	30.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		48.00000	0,040	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,494.00000	3,637	30.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		323.00000	0,274	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		769.00000	0,871	21.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,126.00000	0,996	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		72.00000	0,093	17.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,559.00000	2,409	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		5.00000	0,006	23.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,054.00000	3,903	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		150.00000	0,129	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,647.00000	1,776	25.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		560.00000	0,476	19.47	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		356.00000	0,423	19.47	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		26.00000	0,018	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,473.00000	4,615	30.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		34.00000	0,026	30.92	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,131.00000	4,273	30.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		166.00000	0,142	24.66	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,512.00000	1,639	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		146.00000	0,125	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,692.00000	1,822	25.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		535.00000	0,454	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		382.00000	0,451	19.57	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		27.00000	0,019	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,424.00000	4,566	30.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		125.00000	0,107	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,922.00000	2,054	26.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		133.00000	0,114	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,829.00000	1,961	25.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		512.00000	0,435	19.74	522,000.00	1,200	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		408.00000	0,482	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		121.00000	0,104	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,968.00000	2,101	26.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		129.00000	0,110	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,875.00000	2,007	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		137.00000	0,117	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,783.00000	1,914	25.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		489.00000	0,416	19.91	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		436.00000	0,513	19.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		21.00000	0,013	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,767.00000	4,910	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		350.00000	0,297	21.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		696.00000	0,794	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		18.00000	0,010	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,964.00000	5,107	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		66.00000	0,055	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,912.00000	3,052	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		70.00000	0,059	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,816.00000	2,956	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		74.00000	0,062	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,720.00000	2,859	28.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		298.00000	0,253	21.94	101,200.00	400	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		845.00000	0,950	21.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		20.00000	0,012	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,816.00000	4,959	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		72.00000	0,061	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,768.00000	2,908	28.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		76.00000	0,064	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,673.00000	2,811	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		336.00000	0,285	21.43	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		733.00000	0,832	21.43	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		22.00000	0,014	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,669.00000	4,811	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		78.00000	0,066	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,625.00000	2,763	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		83.00000	0,070	27.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,530.00000	2,667	27.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		89.00000	0,075	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,435.00000	2,572	27.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		95.00000	0,080	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,341.00000	2,477	27.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		101.00000	0,085	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,247.00000	2,382	27.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		108.00000	0,091	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,154.00000	2,288	26.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		115.00000	0,097	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,061.00000	2,194	26.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		380.00000	0,323	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		626.00000	0,720	20.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		28.00000	0,020	30.68	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,375.00000	4,517	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		141.00000	0,121	25.51	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,738.00000	1,868	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		23.00000	0,015	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,620.00000	4,762	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		81.00000	0,068	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,577.00000	2,715	27.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		86.00000	0,073	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,482.00000	2,620	27.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		92.00000	0,077	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,388.00000	2,524	27.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		104.00000	0,088	26.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,201.00000	2,335	26.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		112.00000	0,094	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,108.00000	2,241	26.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		118.00000	0,101	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,014.00000	2,148	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		396.00000	0,337	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		592.00000	0,684	20.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		98.00000	0,082	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,294.00000	2,429	27.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		2.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,898.00000	8,048	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,104.00000	3,953	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		8.00000	0,003	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,955.00000	6,100	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		38.00000	0,030	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,984.00000	4,127	31.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		2.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		7,998.00000	8,148	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		8.00000	0,003	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,005.00000	6,150	29.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		37.00000	0,029	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,033.00000	4,176	31.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		4,004.00000	3,853	31.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	31.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,148.00000	8,298	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		7.00000	0,003	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,154.00000	6,300	29.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		33.00000	0,024	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,179.00000	4,321	30.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,854.00000	3,704	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	30.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		2.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,048.00000	8,198	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	0,003	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,054.00000	6,200	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,954.00000	3,804	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	31.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,697.00000	9,847	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,098.00000	8,248	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		7.00000	0,003	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,104.00000	6,250	29.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,904.00000	3,754	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,198.00000	8,348	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,804.00000	3,654	30.47	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	4.00	Put		1.00000	0,001	30.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,248.00000	8,398	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		7.00000	0,003	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,253.00000	6,400	29.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		893.00000	0,779	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		139.00000	0,176	18.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,773.00000	1,627	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		20.00000	0,024	19.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,758.00000	2,607	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,004	24.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,754.00000	3,604	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	30.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		2.00000	0,001	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,798.00000	7,948	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,204.00000	4,053	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		2.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,848.00000	7,998	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,154.00000	4,003	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	32.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,298.00000	8,448	32.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		6.00000	0,003	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,303.00000	6,450	29.99	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	4.10	Call		3,705.00000	3,554	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.78240	7.93850		19.80	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		5.00000	0,004	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,916.00000	8,072	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		34.00000	0,029	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,946.00000	6,097	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		77.00000	0,067	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		3,988.00000	4,135	29.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		187.00000	0,164	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,098.00000	2,232	25.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,203.00000	1,073	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		115.00000	0,141	17.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,106.00000	1,953	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		18.00000	0,021	18.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,095.00000	2,940	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		7.00000	0,008	24.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,090.00000	3,934	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,002	29.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		5.00000	0,004	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,867.00000	8,022	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		35.00000	0,030	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,896.00000	6,048	32.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		78.00000	0,069	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,940.00000	4,087	29.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		191.00000	0,168	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,053.00000	2,186	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		629.00000	0,549	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		490.00000	0,567	19.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,244.00000	1,109	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		105.00000	0,127	17.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,155.00000	2,001	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,019	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,145.00000	2,989	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,007	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,140.00000	3,984	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,002	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		607.00000	0,531	19.94	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		519.00000	0,599	19.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		5.00000	0,004	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,966.00000	8,122	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		34.00000	0,027	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		5,995.00000	6,145	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		76.00000	0,066	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,037.00000	4,184	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		183.00000	0,160	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,144.00000	2,278	25.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		587.00000	0,513	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		548.00000	0,631	20.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,163.00000	1,037	17.70	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	13/09/2010	Foreign Exchange Future	6.90	Put		124.00000	0,155	17.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,057.00000	1,906	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		19.00000	0,024	18.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,045.00000	2,890	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		7.00000	0,008	23.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,040.00000	3,884	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,002	28.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		4.00000	0,004	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,016.00000	8,172	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		33.00000	0,026	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,045.00000	6,194	32.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		74.00000	0,064	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,086.00000	4,232	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		178.00000	0,155	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,190.00000	2,323	25.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		566.00000	0,495	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		578.00000	0,663	20.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,123.00000	1,002	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		134.00000	0,170	17.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		2,008.00000	1,858	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		19.00000	0,026	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,996.00000	2,840	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,008	23.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,990.00000	3,834	28.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	28.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		4.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,116.00000	8,271	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		30.00000	0,024	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,142.00000	6,292	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		71.00000	0,061	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,182.00000	4,329	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		169.00000	0,147	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,281.00000	2,415	26.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		530.00000	0,463	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		641.00000	0,731	20.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,052.00000	0,936	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		163.00000	0,204	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,913.00000	1,765	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		24.00000	0,033	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,897.00000	2,741	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		8.00000	0,009	22.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,891.00000	3,735	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,003	28.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		4.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,165.00000	8,321	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		29.00000	0,023	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,191.00000	6,341	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		69.00000	0,060	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,231.00000	4,378	30.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		165.00000	0,144	26.11	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	13/09/2010	Foreign Exchange Future	10.10	Put		2,326.00000	2,462	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		512.00000	0,448	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		674.00000	0,766	20.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,017.00000	0,904	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		179.00000	0,222	18.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,866.00000	1,718	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		27.00000	0,036	18.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,847.00000	2,692	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		9.00000	0,010	22.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,841.00000	3,685	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,003	27.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		4.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,215.00000	8,371	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		28.00000	0,022	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,239.00000	6,390	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		68.00000	0,058	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,279.00000	4,426	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		161.00000	0,140	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,372.00000	2,508	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		496.00000	0,433	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		707.00000	0,801	20.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		984.00000	0,873	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		195.00000	0,241	18.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,819.00000	1,672	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		31.00000	0,040	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,798.00000	2,642	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		9.00000	0,010	22.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,791.00000	3,635	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,003	27.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		3.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,365.00000	8,521	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		24.00000	0,019	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,386.00000	6,537	31.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		63.00000	0,055	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,425.00000	4,573	30.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		149.00000	0,130	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,510.00000	2,648	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		889.00000	0,786	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		251.00000	0,304	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,680.00000	1,535	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		42.00000	0,053	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,649.00000	2,494	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		11.00000	0,012	21.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,642.00000	3,486	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,004	26.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		4.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,315.00000	8,471	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		25.00000	0,020	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,337.00000	6,488	31.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		65.00000	0,056	30.37	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	12.25	Put		4,376.00000	4,524	30.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		153.00000	0,133	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,464.00000	2,601	26.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		464.00000	0,405	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		776.00000	0,873	21.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		920.00000	0,814	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		231.00000	0,282	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,726.00000	1,581	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		38.00000	0,049	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,699.00000	2,543	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		10.00000	0,011	21.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,691.00000	3,536	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		3.00000	0,004	27.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		3.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,465.00000	8,621	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		22.00000	0,017	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,484.00000	6,635	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		61.00000	0,052	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,522.00000	4,670	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		142.00000	0,124	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,603.00000	2,742	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		421.00000	0,368	21.49	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		883.00000	0,986	21.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		830.00000	0,732	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		292.00000	0,350	18.87	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	13/09/2010	Foreign Exchange Future	6.40	Call		1,590.00000	1,446	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		51.00000	0,064	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,550.00000	2,395	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		12.00000	0,013	20.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,542.00000	3,386	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		4.00000	0,004	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		449.00000	0,392	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		811.00000	0,910	21.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		6.00000	0,005	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,767.00000	7,923	29.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		36.00000	0,031	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,798.00000	5,949	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		81.00000	0,071	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,843.00000	3,989	29.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		201.00000	0,177	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,962.00000	2,095	25.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		674.00000	0,590	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		436.00000	0,508	19.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,327.00000	1,190	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		89.00000	0,108	17.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,254.00000	2,099	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,017	19.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,244.00000	3,088	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,006	24.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,239.00000	4,083	29.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		6.00000	0,004	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,817.00000	7,972	29.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		36.00000	0,030	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,847.00000	5,998	32.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		80.00000	0,070	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,891.00000	4,038	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		196.00000	0,172	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,008.00000	2,140	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		651.00000	0,569	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		463.00000	0,537	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,285.00000	1,149	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		97.00000	0,117	17.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,205.00000	2,050	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		16.00000	0,018	18.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,194.00000	3,039	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		6.00000	0,007	24.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,189.00000	4,034	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,002	29.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		4.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,066.00000	8,221	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		32.00000	0,025	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,093.00000	6,243	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		73.00000	0,063	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,134.00000	4,281	30.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		174.00000	0,151	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,235.00000	2,369	25.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		548.00000	0,479	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		609.00000	0,697	20.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,087.00000	0,969	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		148.00000	0,187	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,960.00000	1,811	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		22.00000	0,029	18.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,946.00000	2,791	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		8.00000	0,009	23.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,940.00000	3,785	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,003	28.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		4.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,265.00000	8,421	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		27.00000	0,021	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,288.00000	6,439	31.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		66.00000	0,057	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,328.00000	4,475	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		157.00000	0,137	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,418.00000	2,555	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		480.00000	0,419	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		741.00000	0,837	20.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		951.00000	0,843	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		213.00000	0,261	18.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,773.00000	1,626	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		34.00000	0,044	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,748.00000	2,593	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		10.00000	0,011	22.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,741.00000	3,585	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		3.00000	0,003	27.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		3.00000	0,003	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,415.00000	8,571	29.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		23.00000	0,018	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,435.00000	6,586	31.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		62.00000	0,053	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,474.00000	4,621	30.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		145.00000	0,127	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,557.00000	2,695	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		435.00000	0,380	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		847.00000	0,948	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		859.00000	0,758	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		271.00000	0,326	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,635.00000	1,491	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		46.00000	0,059	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,600.00000	2,444	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		11.00000	0,012	21.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,592.00000	3,436	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,004	26.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		0.00000	0,216	24.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		0.00000	1,734	24.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.90750	8.06600		19.98	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		34.00000	0,034	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,918.00000	8,077	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		69.00000	0,063	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,953.00000	6,106	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		126.00000	0,115	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,010.00000	4,158	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		264.00000	0,239	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,148.00000	2,282	25.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		721.00000	0,637	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		605.00000	0,680	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,281.00000	1,153	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		165.00000	0,196	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,147.00000	1,990	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		31.00000	0,033	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,128.00000	2,970	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		12.00000	0,013	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,120.00000	3,961	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		4.00000	0,004	27.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		519.00000	0,457	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,003.00000	1,100	21.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		33.00000	0,034	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,967.00000	8,127	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		68.00000	0,062	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,002.00000	6,155	32.20	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	13/12/2010	Foreign Exchange Future	12.00	Call		124.00000	0,113	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,058.00000	4,206	29.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		258.00000	0,233	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,192.00000	2,326	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,243.00000	1,120	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		177.00000	0,213	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,098.00000	1,944	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		32.00000	0,037	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,078.00000	2,920	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		12.00000	0,013	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,070.00000	3,912	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		4.00000	0,005	27.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		33.00000	0,033	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,017.00000	8,176	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		67.00000	0,061	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,051.00000	6,204	32.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		122.00000	0,111	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,106.00000	4,254	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		253.00000	0,228	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,237.00000	2,371	25.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		682.00000	0,602	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		666.00000	0,745	20.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,206.00000	1,087	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		190.00000	0,230	18.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,050.00000	1,898	17.70	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	6.05	Put		34.00000	0,041	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,029.00000	2,871	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		13.00000	0,014	22.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,020.00000	3,862	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		4.00000	0,005	26.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		32.00000	0,032	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,066.00000	8,225	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		66.00000	0,060	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,100.00000	6,253	32.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		120.00000	0,109	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,154.00000	4,302	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		248.00000	0,224	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,282.00000	2,417	25.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		663.00000	0,585	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		697.00000	0,778	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,173.00000	1,056	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		207.00000	0,249	18.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		2,003.00000	1,853	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		37.00000	0,046	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,979.00000	2,822	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		13.00000	0,015	21.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,970.00000	3,812	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		4.00000	0,005	26.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		701.00000	0,619	20.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		635.00000	0,712	20.23	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	13/12/2010	Foreign Exchange Future	16.15	Call		31.00000	0,032	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,115.00000	8,275	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		65.00000	0,059	32.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,149.00000	6,302	32.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		118.00000	0,107	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,202.00000	4,350	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		243.00000	0,219	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,327.00000	2,462	25.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		645.00000	0,568	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		729.00000	0,811	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,140.00000	1,025	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		224.00000	0,268	18.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,957.00000	1,807	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		41.00000	0,050	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,930.00000	2,772	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		14.00000	0,015	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,921.00000	3,762	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		5.00000	0,005	26.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		31.00000	0,031	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,165.00000	8,324	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		64.00000	0,058	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,198.00000	6,351	32.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		117.00000	0,105	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,251.00000	4,398	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		238.00000	0,214	25.65	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,372.00000	2,507	25.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		627.00000	0,553	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		761.00000	0,846	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,108.00000	0,995	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		242.00000	0,288	18.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,912.00000	1,763	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		46.00000	0,056	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,881.00000	2,723	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		15.00000	0,016	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,871.00000	3,713	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		5.00000	0,006	26.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		30.00000	0,030	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,214.00000	8,373	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		64.00000	0,057	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,248.00000	6,400	32.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		115.00000	0,104	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,299.00000	4,447	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		233.00000	0,210	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,417.00000	2,553	25.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		610.00000	0,538	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		794.00000	0,881	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,077.00000	0,966	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		261.00000	0,309	18.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,867.00000	1,718	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		51.00000	0,061	17.70	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	5.25	Call		2,832.00000	2,674	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		16.00000	0,017	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,821.00000	3,663	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		5.00000	0,006	25.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		27.00000	0,028	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,411.00000	8,571	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		60.00000	0,053	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,444.00000	6,596	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		108.00000	0,097	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,492.00000	4,640	29.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		216.00000	0,193	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,600.00000	2,736	26.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		547.00000	0,482	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		931.00000	1,025	21.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		960.00000	0,857	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		344.00000	0,400	18.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,690.00000	1,545	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		74.00000	0,088	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,635.00000	2,477	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		19.00000	0,020	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,623.00000	3,465	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		7.00000	0,008	25.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		28.00000	0,028	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,362.00000	8,521	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		61.00000	0,054	32.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,395.00000	6,547	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		110.00000	0,099	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,444.00000	4,592	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		220.00000	0,197	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,554.00000	2,690	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		562.00000	0,495	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		896.00000	0,988	21.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		988.00000	0,883	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		322.00000	0,376	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,733.00000	1,588	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		67.00000	0,081	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,684.00000	2,526	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		18.00000	0,019	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,672.00000	3,514	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		6.00000	0,007	25.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		505.00000	0,445	21.75	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,039.00000	1,138	21.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		27.00000	0,027	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,461.00000	8,620	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		59.00000	0,053	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,493.00000	6,646	32.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		107.00000	0,095	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,541.00000	4,688	29.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		212.00000	0,189	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,646.00000	2,782	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	13/12/2010	Foreign Exchange Future	8.50	Call		533.00000	0,469	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		967.00000	1,062	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		933.00000	0,832	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		367.00000	0,425	19.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,647.00000	1,503	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		81.00000	0,096	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,586.00000	2,428	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		20.00000	0,021	19.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,573.00000	3,415	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		7.00000	0,008	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		593.00000	0,523	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		827.00000	0,916	20.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		36.00000	0,036	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,820.00000	7,979	34.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		71.00000	0,065	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,855.00000	6,008	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		131.00000	0,119	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,915.00000	4,062	28.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		276.00000	0,249	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,060.00000	2,192	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		763.00000	0,675	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		547.00000	0,618	19.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,358.00000	1,225	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		142.00000	0,168	17.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,244.00000	2,085	17.95	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	13/12/2010	Foreign Exchange Future	5.85	Put		28.00000	0,028	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,226.00000	3,069	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		10.00000	0,012	23.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,219.00000	4,061	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		3.00000	0,004	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		35.00000	0,035	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,869.00000	8,028	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		70.00000	0,064	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,904.00000	6,057	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		128.00000	0,117	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,962.00000	4,110	29.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		270.00000	0,244	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,104.00000	2,237	25.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		742.00000	0,655	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		576.00000	0,648	19.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,319.00000	1,187	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		153.00000	0,180	17.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,195.00000	2,037	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		29.00000	0,030	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,177.00000	3,019	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		11.00000	0,012	22.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,169.00000	4,011	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		3.00000	0,004	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		29.00000	0,030	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,263.00000	8,423	34.08	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	14.30	Call		63.00000	0,056	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,297.00000	6,449	32.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		113.00000	0,102	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,347.00000	4,495	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		229.00000	0,205	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,463.00000	2,598	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,046.00000	0,937	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		280.00000	0,330	18.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,822.00000	1,674	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		56.00000	0,067	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,782.00000	2,625	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		16.00000	0,018	20.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,772.00000	3,613	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		6.00000	0,006	25.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		28.00000	0,029	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,312.00000	8,472	34.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		62.00000	0,055	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,346.00000	6,498	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		111.00000	0,100	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,395.00000	4,543	29.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		224.00000	0,201	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,508.00000	2,644	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		577.00000	0,509	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		861.00000	0,952	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,017.00000	0,910	18.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		301.00000	0,353	18.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,777.00000	1,631	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		61.00000	0,074	17.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,733.00000	2,575	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		17.00000	0,018	20.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,722.00000	3,564	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		6.00000	0,007	25.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,045	33.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		0.00000	7,188	33.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		0.00000	0,080	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		0.00000	5,223	30.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		0.00000	0,154	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		0.00000	3,297	27.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		0.00000	0,355	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		0.00000	1,498	22.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		0.00000	4,858	27.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	27.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.38750	12.54390		18.88	0.00	0	33,222.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,356.00000	9,513	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	50.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,356.00000	7,513	50.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		1.00000	0,001	46.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,357.00000	5,514	46.13	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	15.90	Call		4.00000	0,003	36.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,361.00000	3,516	36.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		722.00000	0,589	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		78.00000	0,102	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,656.00000	1,502	26.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		12.00000	0,015	26.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,647.00000	2,490	33.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		3.00000	0,003	33.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,056.00000	9,213	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		1.00000	0,001	44.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,057.00000	5,214	44.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		983.00000	0,840	22.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		39.00000	0,053	22.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,946.00000	2,789	35.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2.00000	0,002	35.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,856.00000	9,013	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	50.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,857.00000	7,013	50.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		1.00000	0,001	43.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,858.00000	5,014	43.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		7.00000	0,006	34.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,863.00000	3,019	34.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		357.00000	0,252	18.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		213.00000	0,265	18.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,171.00000	1,021	22.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		27.00000	0,034	22.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,150.00000	1,994	30.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		6.00000	0,007	30.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,145.00000	2,989	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1.00000	0,002	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,706.00000	8,863	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		1.00000	0,000	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,707.00000	6,863	49.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		2.00000	0,001	43.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,708.00000	4,864	43.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		9.00000	0,007	34.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,715.00000	2,870	34.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		455.00000	0,339	19.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		161.00000	0,202	19.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,315.00000	1,163	23.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		21.00000	0,026	23.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,298.00000	2,142	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		5.00000	0,005	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,294.00000	3,138	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,606.00000	8,763	51.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		1.00000	0,000	49.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,607.00000	6,763	49.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		2.00000	0,001	42.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,608.00000	4,764	42.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		526.00000	0,405	19.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		132.00000	0,168	19.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,412.00000	1,259	24.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		18.00000	0,022	24.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,398.00000	2,242	31.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		4.00000	0,005	31.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,394.00000	3,238	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,456.00000	8,613	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		1.00000	0,001	49.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,457.00000	6,614	49.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		2.00000	0,002	41.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,458.00000	4,615	41.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		641.00000	0,512	20.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		97.00000	0,125	20.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,558.00000	1,404	25.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		14.00000	0,017	25.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,547.00000	2,391	32.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		3.00000	0,004	32.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,544.00000	3,388	36.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,506.00000	8,663	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		1.00000	0,000	49.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,507.00000	6,663	49.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		2.00000	0,002	42.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,508.00000	4,665	42.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		601.00000	0,475	20.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		108.00000	0,138	20.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,509.00000	1,356	25.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		15.00000	0,019	25.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,497.00000	2,341	32.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		3.00000	0,004	32.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,494.00000	3,338	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		8,906.00000	9,063	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	50.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		6,907.00000	7,063	50.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		1.00000	0,001	43.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		4,908.00000	5,064	43.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		7.00000	0,005	35.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		2,913.00000	3,068	35.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		327.00000	0,233	19.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		233.00000	0,296	19.18	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	11.45	Call		1,123.00000	0,975	22.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		29.00000	0,038	22.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		2,100.00000	1,945	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		6.00000	0,008	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		3,095.00000	2,939	36.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1.00000	0,002	36.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,006.00000	9,163	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	50.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,007.00000	7,163	50.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		1.00000	0,001	44.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,007.00000	5,164	44.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		6.00000	0,005	35.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,012.00000	3,168	35.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		272.00000	0,199	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		278.00000	0,362	19.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		1,028.00000	0,885	22.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		34.00000	0,048	22.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		2,001.00000	1,846	29.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		7.00000	0,009	29.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,996.00000	2,839	35.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2.00000	0,002	35.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,256.00000	9,413	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	50.70	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	19.80	Put		7,256.00000	7,413	50.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		1.00000	0,001	45.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,257.00000	5,414	45.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		806.00000	0,669	21.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		62.00000	0,082	21.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,754.00000	1,600	27.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		10.00000	0,013	27.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,306.00000	9,463	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		1.00000	0,001	45.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,307.00000	5,464	45.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		5.00000	0,004	36.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,311.00000	3,467	36.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		764.00000	0,628	21.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		70.00000	0,091	21.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,696.00000	2,540	33.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		3.00000	0,003	33.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,206.00000	9,363	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	50.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,207.00000	7,363	50.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		1.00000	0,001	45.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,207.00000	5,364	45.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		5.00000	0,004	36.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,211.00000	3,367	36.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		849.00000	0,711	21.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		56.00000	0,074	21.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,803.00000	1,649	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		10.00000	0,012	27.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,796.00000	2,640	34.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2.00000	0,003	34.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,156.00000	9,313	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	50.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,157.00000	7,313	50.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		1.00000	0,001	45.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,157.00000	5,314	45.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		5.00000	0,004	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,162.00000	3,317	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		893.00000	0,753	21.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		49.00000	0,066	21.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,853.00000	1,698	28.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		9.00000	0,011	28.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,846.00000	2,689	34.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2.00000	0,002	34.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,106.00000	9,263	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	50.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,107.00000	7,263	50.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		1.00000	0,001	44.94	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	17.65	Put		5,107.00000	5,264	44.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		6.00000	0,004	35.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,112.00000	3,267	35.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		234.00000	0,170	20.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		340.00000	0,433	20.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		938.00000	0,796	21.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		44.00000	0,059	21.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,902.00000	1,747	28.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		8.00000	0,010	28.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,896.00000	2,739	35.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2.00000	0,002	35.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		8,956.00000	9,113	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	50.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		6,957.00000	7,113	50.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		1.00000	0,001	44.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		4,957.00000	5,114	44.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		7.00000	0,005	35.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		2,963.00000	3,118	35.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		299.00000	0,215	19.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		255.00000	0,328	19.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		1,076.00000	0,929	22.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		32.00000	0,042	22.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		2,051.00000	1,895	29.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		7.00000	0,008	29.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		3,045.00000	2,889	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1.00000	0,002	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,756.00000	8,913	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		1.00000	0,000	49.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,757.00000	6,913	49.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		8.00000	0,006	34.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,764.00000	2,919	34.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		421.00000	0,309	19.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		177.00000	0,222	19.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,249.00000	2,093	31.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		5.00000	0,006	31.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,245.00000	3,088	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,806.00000	8,963	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		1.00000	0,000	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,807.00000	6,963	50.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		2.00000	0,001	43.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,808.00000	4,964	43.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,219.00000	1,068	23.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		25.00000	0,031	23.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,199.00000	2,043	30.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,006	30.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	51.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,656.00000	8,813	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		1.00000	0,000	49.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,657.00000	6,813	49.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		2.00000	0,001	42.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,658.00000	4,814	42.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		490.00000	0,371	19.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		146.00000	0,184	19.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,363.00000	1,211	24.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		19.00000	0,024	24.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,348.00000	2,192	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		4.00000	0,005	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,344.00000	3,188	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,556.00000	8,713	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		1.00000	0,000	49.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,557.00000	6,713	49.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		2.00000	0,002	42.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,558.00000	4,715	42.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,460.00000	1,307	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		16.00000	0,020	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,448.00000	2,291	32.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		4.00000	0,004	32.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		63.00000	0,046	25.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,069.00000	1,209	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		72.00000	0,052	25.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		978.00000	1,115	25.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		83.00000	0,060	24.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		889.00000	1,023	24.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		96.00000	0,069	23.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		802.00000	0,932	23.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		128.00000	0,092	22.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		634.00000	0,755	22.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		173.00000	0,124	21.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		479.00000	0,587	21.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		201.00000	0,145	20.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		407.00000	0,508	20.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		111.00000	0,079	23.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		717.00000	0,842	23.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		149.00000	0,107	22.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		555.00000	0,670	22.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		217.00000	0,157	20.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		373.00000	0,470	20.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		252.00000	0,184	20.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		308.00000	0,397	20.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		138.00000	0,099	22.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		594.00000	0,712	22.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		160.00000	0,115	21.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		516.00000	0,628	21.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		67.00000	0,049	25.45	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	13.50	Put		1,023.00000	1,162	25.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		77.00000	0,056	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		933.00000	1,069	24.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		89.00000	0,064	24.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		845.00000	0,977	24.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		103.00000	0,074	23.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		759.00000	0,887	23.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		119.00000	0,085	23.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		675.00000	0,798	23.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	50.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,057.00000	7,213	50.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		1.00000	0,001	47.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,557.00000	5,714	47.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		2.00000	0,002	39.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,059.00000	4,215	39.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		563.00000	0,439	20.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		119.00000	0,152	20.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,952.00000	1,796	28.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		8.00000	0,009	28.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,444.00000	3,288	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,944.00000	4,788	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	50.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,306.00000	7,463	50.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		1.00000	0,001	48.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,807.00000	5,964	48.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		2.00000	0,002	41.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,308.00000	4,465	41.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		8.00000	0,006	34.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,814.00000	2,969	34.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		388.00000	0,280	19.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		195.00000	0,243	19.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,705.00000	1,551	26.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		11.00000	0,014	26.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,195.00000	3,038	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,694.00000	4,538	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	51.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,756.00000	7,913	51.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		1.00000	0,001	49.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,257.00000	6,414	49.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		2.00000	0,001	43.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,758.00000	4,914	43.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		5.00000	0,004	36.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,261.00000	3,417	36.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		186.00000	0,134	21.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		442.00000	0,547	21.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,267.00000	1,115	23.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		23.00000	0,028	23.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,746.00000	2,590	34.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2.00000	0,003	34.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,244.00000	4,088	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		59.00000	0,043	26.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,115.00000	1,256	26.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		48.00000	0,036	26.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,255.00000	1,399	26.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		55.00000	0,040	26.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,161.00000	1,303	26.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		52.00000	0,038	26.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,208.00000	1,351	26.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		45.00000	0,034	27.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,302.00000	1,447	27.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		11.00000	0,008	33.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,517.00000	2,671	33.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		12.00000	0,009	33.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,418.00000	2,572	33.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		38.00000	0,028	28.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,444.00000	1,591	28.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		43.00000	0,032	27.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,349.00000	1,495	27.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		10.00000	0,007	33.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,616.00000	2,770	33.88	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	14.75	Call		15.00000	0,012	32.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,221.00000	2,375	32.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		17.00000	0,013	31.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,123.00000	2,276	31.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		19.00000	0,015	31.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,026.00000	2,178	31.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		22.00000	0,017	31.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		1,928.00000	2,080	31.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		24.00000	0,019	30.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,830.00000	1,982	30.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		27.00000	0,021	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,733.00000	1,884	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		30.00000	0,023	29.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,636.00000	1,786	29.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		33.00000	0,025	28.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,540.00000	1,688	28.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		36.00000	0,027	28.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,492.00000	1,640	28.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		40.00000	0,030	27.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,396.00000	1,543	27.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		23.00000	0,018	30.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,879.00000	2,031	30.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		25.00000	0,020	30.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,781.00000	1,933	30.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		28.00000	0,022	29.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,684.00000	1,835	29.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		32.00000	0,024	29.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,588.00000	1,737	29.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		6.00000	0,005	35.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,062.00000	3,218	35.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		9.00000	0,007	34.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,665.00000	2,820	34.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		10.00000	0,008	33.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,566.00000	2,721	33.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		11.00000	0,009	33.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,467.00000	2,622	33.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		13.00000	0,010	32.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,369.00000	2,523	32.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		14.00000	0,011	32.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,270.00000	2,424	32.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		16.00000	0,012	32.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,172.00000	2,325	32.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		18.00000	0,014	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,074.00000	2,227	31.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		20.00000	0,016	31.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		1,977.00000	2,129	31.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		14.00000	0,010	32.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,320.00000	2,473	32.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,856.00000	8,013	51.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		1.00000	0,001	48.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,857.00000	6,014	48.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		3.00000	0,002	38.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,859.00000	4,015	38.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,144.00000	3,988	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		1.00000	0,001	48.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,757.00000	5,914	48.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		3.00000	0,002	38.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,759.00000	3,915	38.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	51.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,806.00000	7,963	51.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		3.00000	0,002	38.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,809.00000	3,965	38.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,194.00000	4,038	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,006.00000	8,163	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		1.00000	0,001	48.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,007.00000	6,164	48.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		3.00000	0,002	39.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,009.00000	4,165	39.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,994.00000	3,838	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	51.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,056.00000	8,213	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		1.00000	0,001	48.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,057.00000	6,214	48.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,944.00000	3,788	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,106.00000	8,263	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		1.00000	0,001	48.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,107.00000	6,264	48.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		2.00000	0,002	40.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,109.00000	4,265	40.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,894.00000	3,738	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,156.00000	8,313	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		1.00000	0,001	48.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,157.00000	6,314	48.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		2.00000	0,002	40.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,158.00000	4,315	40.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,844.00000	3,688	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,356.00000	8,513	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		1.00000	0,001	49.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,357.00000	6,514	49.30	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	16.90	Call		2.00000	0,002	41.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,358.00000	4,515	41.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,644.00000	3,488	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,306.00000	8,463	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		1.00000	0,001	49.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,307.00000	6,464	49.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,694.00000	3,538	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,406.00000	8,563	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		1.00000	0,001	49.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,407.00000	6,564	49.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		2.00000	0,002	41.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,408.00000	4,565	41.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		681.00000	0,550	20.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		87.00000	0,113	20.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,607.00000	1,453	26.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		13.00000	0,016	26.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,597.00000	2,440	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		3.00000	0,003	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,594.00000	3,438	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,001	36.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	51.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,606.00000	7,763	51.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		1.00000	0,001	47.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,607.00000	5,764	47.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		4.00000	0,003	37.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,610.00000	3,766	37.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,394.00000	4,238	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,794.00000	3,638	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,794.00000	4,638	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,744.00000	3,588	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,744.00000	4,588	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,894.00000	4,738	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	50.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,406.00000	7,563	50.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		1.00000	0,001	46.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,407.00000	5,564	46.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		4.00000	0,003	37.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,410.00000	3,566	37.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,594.00000	4,438	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,001	36.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	51.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,656.00000	7,813	51.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		1.00000	0,001	47.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,657.00000	5,814	47.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		3.00000	0,003	38.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,660.00000	3,816	38.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,344.00000	4,188	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		7,906.00000	8,063	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		1.00000	0,001	48.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		5,907.00000	6,064	48.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		3.00000	0,002	39.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		3,909.00000	4,065	39.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4,094.00000	3,938	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,644.00000	4,488	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	51.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,456.00000	7,613	51.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		1.00000	0,001	46.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,457.00000	5,614	46.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		4.00000	0,003	37.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,460.00000	3,616	37.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,544.00000	4,388	36.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	51.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,706.00000	7,863	51.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		1.00000	0,001	47.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,707.00000	5,864	47.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		3.00000	0,003	38.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,709.00000	3,866	38.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,294.00000	4,138	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		7,956.00000	8,113	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		1.00000	0,001	48.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		5,957.00000	6,114	48.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		3.00000	0,002	39.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		3,959.00000	4,115	39.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		4,044.00000	3,888	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,001	36.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,206.00000	8,363	51.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		1.00000	0,001	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,207.00000	6,364	49.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		2.00000	0,002	40.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,208.00000	4,365	40.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.59160	12.75310		17.85	6,346,166.40	504	1,893.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		3.00000	0,002	34.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,249.00000	9,410	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		9.00000	0,007	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,255.00000	7,415	33.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		19.00000	0,016	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,266.00000	5,424	29.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		51.00000	0,044	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,298.00000	3,452	25.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		203.00000	0,170	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,450.00000	1,578	21.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		433.00000	0,368	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		680.00000	0,776	18.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		947.00000	0,829	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		194.00000	0,237	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,811.00000	1,656	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		58.00000	0,064	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,776.00000	2,617	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		23.00000	0,025	23.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,399.00000	9,560	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		8.00000	0,007	33.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,405.00000	7,565	33.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		18.00000	0,016	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,415.00000	5,574	30.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		46.00000	0,040	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,443.00000	3,598	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		183.00000	0,153	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,579.00000	1,711	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		386.00000	0,327	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		783.00000	0,885	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		848.00000	0,737	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		245.00000	0,295	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,670.00000	1,516	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		67.00000	0,074	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,630.00000	2,470	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		27.00000	0,028	22.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,349.00000	9,510	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		8.00000	0,007	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,355.00000	7,515	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		18.00000	0,016	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,365.00000	5,524	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		48.00000	0,041	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,395.00000	3,549	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		189.00000	0,159	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,536.00000	1,667	21.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		401.00000	0,340	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		748.00000	0,848	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		880.00000	0,767	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		227.00000	0,275	17.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,717.00000	1,563	18.50	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	11.10	Put		64.00000	0,071	18.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,679.00000	2,519	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		25.00000	0,027	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,613.00000	3,453	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		10.00000	0,011	26.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		4.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,751.00000	8,911	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		11.00000	0,009	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,757.00000	6,917	32.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		4.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,601.00000	8,761	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		11.00000	0,009	32.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,608.00000	6,767	32.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		25.00000	0,021	28.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,621.00000	4,779	28.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		79.00000	0,066	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,676.00000	2,824	24.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		331.00000	0,279	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		927.00000	1,037	19.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		727.00000	0,627	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		324.00000	0,385	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,486.00000	1,333	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		83.00000	0,091	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,435.00000	2,276	21.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		32.00000	0,034	21.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,416.00000	3,255	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,013	26.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		5.00000	0,004	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,451.00000	8,612	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		12.00000	0,010	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,459.00000	6,618	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		26.00000	0,023	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,473.00000	4,631	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		88.00000	0,073	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,535.00000	2,681	23.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		371.00000	0,314	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		818.00000	0,922	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		816.00000	0,708	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		263.00000	0,316	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,624.00000	1,470	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		71.00000	0,078	18.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,581.00000	2,422	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		28.00000	0,030	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,564.00000	3,403	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		4.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,501.00000	8,661	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		12.00000	0,010	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,509.00000	6,668	32.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		26.00000	0,022	28.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,523.00000	4,680	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		85.00000	0,071	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,582.00000	2,729	24.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		357.00000	0,302	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		854.00000	0,960	19.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		786.00000	0,680	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		283.00000	0,338	17.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,578.00000	1,424	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		75.00000	0,082	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,532.00000	2,373	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		29.00000	0,031	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,514.00000	3,354	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		11.00000	0,012	26.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		4.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,651.00000	8,811	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		11.00000	0,009	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,658.00000	6,817	32.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		24.00000	0,021	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,671.00000	4,829	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		76.00000	0,064	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,723.00000	2,872	24.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		318.00000	0,269	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		965.00000	1,077	19.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		699.00000	0,601	17.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		346.00000	0,409	17.56	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	11.40	Call		1,440.00000	1,288	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		87.00000	0,096	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,386.00000	2,228	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		33.00000	0,036	21.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,366.00000	3,206	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		13.00000	0,014	25.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		8,900.00000	9,061	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		10.00000	0,008	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		6,907.00000	7,066	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		3.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,050.00000	9,210	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		9.00000	0,008	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,056.00000	7,216	32.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,299.00000	9,460	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		8.00000	0,007	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,305.00000	7,465	33.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		19.00000	0,016	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,316.00000	5,474	29.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		49.00000	0,042	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,346.00000	3,500	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		417.00000	0,354	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		714.00000	0,812	18.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		913.00000	0,797	17.05	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	12.05	Put		210.00000	0,255	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,764.00000	1,609	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		61.00000	0,067	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,728.00000	2,568	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		24.00000	0,026	23.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		3.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,200.00000	9,360	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		9.00000	0,007	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,206.00000	7,365	33.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		3.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,150.00000	9,310	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		9.00000	0,007	33.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,156.00000	7,315	33.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		3.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,100.00000	9,260	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		9.00000	0,008	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,106.00000	7,266	32.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		3.00000	0,002	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,000.00000	9,160	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		9.00000	0,008	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,006.00000	7,166	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,850.00000	9,011	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		10.00000	0,008	32.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,857.00000	7,016	32.55	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	21.55	Call		4.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,800.00000	8,961	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		10.00000	0,009	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,807.00000	6,967	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		4.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,701.00000	8,861	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		11.00000	0,009	32.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,708.00000	6,867	32.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		24.00000	0,021	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,720.00000	4,879	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		74.00000	0,062	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,771.00000	2,920	24.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		306.00000	0,258	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,003.00000	1,116	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		672.00000	0,577	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		369.00000	0,435	17.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,395.00000	1,243	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		92.00000	0,101	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,338.00000	2,179	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		35.00000	0,037	21.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,317.00000	3,157	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		14.00000	0,015	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		4.00000	0,003	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,551.00000	8,711	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		11.00000	0,010	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,558.00000	6,718	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		25.00000	0,022	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,572.00000	4,730	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		42.00000	0,036	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,589.00000	3,744	26.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		82.00000	0,068	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,629.00000	2,776	24.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		164.00000	0,138	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,711.00000	1,846	22.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		344.00000	0,290	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		890.00000	0,998	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		756.00000	0,653	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		303.00000	0,361	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,532.00000	1,379	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		78.00000	0,087	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,483.00000	2,325	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		30.00000	0,033	21.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,465.00000	3,305	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		12.00000	0,013	26.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		196.00000	0,164	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,493.00000	1,622	21.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		20.00000	0,017	29.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,167.00000	5,325	29.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		30.00000	0,026	27.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,177.00000	4,334	27.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		55.00000	0,046	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,201.00000	3,354	25.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		109.00000	0,090	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,256.00000	2,398	23.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		219.00000	0,183	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,366.00000	1,491	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		469.00000	0,399	18.59	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		615.00000	0,707	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		1,017.00000	0,894	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		164.00000	0,202	16.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,905.00000	1,750	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		52.00000	0,058	19.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,875.00000	2,715	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		21.00000	0,023	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		22.00000	0,019	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		4,919.00000	5,077	29.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		34.00000	0,030	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		3,931.00000	4,088	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		64.00000	0,054	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		2,961.00000	3,112	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		130.00000	0,108	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,026.00000	2,166	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		263.00000	0,221	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,160.00000	1,279	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		572.00000	0,488	17.97	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	12.65	Put		469.00000	0,546	17.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,216.00000	1,072	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		113.00000	0,130	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2,144.00000	1,987	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		41.00000	0,045	20.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3,120.00000	2,960	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		17.00000	0,018	24.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		21.00000	0,018	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,018.00000	5,176	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		32.00000	0,028	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,029.00000	4,186	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		60.00000	0,051	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,057.00000	3,209	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		121.00000	0,100	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,118.00000	2,258	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		244.00000	0,205	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,241.00000	1,363	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		527.00000	0,450	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		523.00000	0,608	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,128.00000	0,998	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		125.00000	0,156	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		2,048.00000	1,892	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		45.00000	0,050	19.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		3,022.00000	2,862	24.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		19.00000	0,020	24.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		23.00000	0,020	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,819.00000	4,978	28.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		36.00000	0,032	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,833.00000	3,990	26.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		69.00000	0,058	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,866.00000	3,016	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		138.00000	0,116	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		1,935.00000	2,074	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		284.00000	0,239	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,081.00000	1,197	20.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		621.00000	0,530	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		417.00000	0,488	17.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,305.00000	1,154	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		102.00000	0,112	16.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,241.00000	2,083	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		38.00000	0,041	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,218.00000	3,058	25.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,016	25.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		20.00000	0,017	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,117.00000	5,275	29.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		31.00000	0,027	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,128.00000	4,285	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		56.00000	0,048	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,153.00000	3,306	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		113.00000	0,093	23.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,210.00000	2,351	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		227.00000	0,190	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,324.00000	1,448	20.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		487.00000	0,415	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		584.00000	0,673	18.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		1,053.00000	0,928	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		150.00000	0,186	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,953.00000	1,797	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		50.00000	0,055	19.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,924.00000	2,764	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		21.00000	0,022	23.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		19.00000	0,017	29.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,216.00000	5,375	29.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		29.00000	0,026	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,226.00000	4,384	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		53.00000	0,045	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,250.00000	3,403	25.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		105.00000	0,087	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,302.00000	2,445	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		211.00000	0,177	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,408.00000	1,535	21.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		451.00000	0,383	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		648.00000	0,741	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		981.00000	0,861	16.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		178.00000	0,219	16.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,858.00000	1,703	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		55.00000	0,061	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,826.00000	2,666	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		22.00000	0,024	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		20.00000	0,018	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,067.00000	5,226	29.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		32.00000	0,028	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,078.00000	4,236	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		58.00000	0,049	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,105.00000	3,257	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		117.00000	0,097	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,164.00000	2,305	23.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		235.00000	0,198	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,282.00000	1,406	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		506.00000	0,432	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		553.00000	0,640	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		1,090.00000	0,963	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		137.00000	0,171	16.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		2,000.00000	1,844	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		47.00000	0,052	19.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,973.00000	2,813	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		20.00000	0,021	24.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		21.00000	0,018	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		4,968.00000	5,126	29.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		33.00000	0,029	26.97	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	16.70	Put		3,980.00000	4,137	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		62.00000	0,053	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,009.00000	3,161	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		125.00000	0,104	22.97	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,072.00000	2,212	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		254.00000	0,213	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,200.00000	1,321	20.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		549.00000	0,469	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		496.00000	0,577	18.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,172.00000	1,035	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		119.00000	0,143	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		2,096.00000	1,939	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		43.00000	0,047	20.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		3,071.00000	2,911	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		18.00000	0,019	24.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		22.00000	0,019	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,869.00000	5,027	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		35.00000	0,031	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,882.00000	4,039	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		66.00000	0,056	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		2,913.00000	3,064	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		134.00000	0,112	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		1,981.00000	2,120	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		273.00000	0,230	20.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,120.00000	1,238	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	15/03/2010	Foreign Exchange Future	12.60	Call		596.00000	0,508	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		443.00000	0,516	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,260.00000	1,110	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		107.00000	0,118	16.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,192.00000	2,035	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		39.00000	0,043	20.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,169.00000	3,009	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		16.00000	0,017	25.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		23.00000	0,020	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,770.00000	4,928	28.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		37.00000	0,033	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,784.00000	3,941	26.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		71.00000	0,060	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,818.00000	2,968	24.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		143.00000	0,120	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,890.00000	2,028	22.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		646.00000	0,553	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		393.00000	0,461	17.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,349.00000	1,198	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		96.00000	0,106	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,289.00000	2,131	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		36.00000	0,039	21.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,268.00000	3,108	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		15.00000	0,016	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		295.00000	0,248	20.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,042.00000	1,156	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		7.00000	0,006	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,854.00000	8,014	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		15.00000	0,013	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,862.00000	6,021	31.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,158.00000	3,998	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		5.00000	0,006	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		7.00000	0,006	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,754.00000	7,914	33.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		16.00000	0,014	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,763.00000	5,922	30.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,257.00000	4,096	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,004	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		7.00000	0,006	33.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,804.00000	7,964	33.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		16.00000	0,013	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,813.00000	5,971	30.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,207.00000	4,047	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		4.00000	0,005	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		6.00000	0,005	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,053.00000	8,213	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		14.00000	0,012	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,061.00000	6,220	31.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,960.00000	3,799	28.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		7.00000	0,007	28.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		6.00000	0,004	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,153.00000	8,312	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		14.00000	0,011	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,161.00000	6,319	31.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,861.00000	3,700	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		8.00000	0,008	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		6.00000	0,005	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,103.00000	8,263	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		14.00000	0,012	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,111.00000	6,270	31.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,910.00000	3,750	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		7.00000	0,008	27.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		6.00000	0,004	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,202.00000	8,362	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		13.00000	0,011	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,210.00000	6,369	31.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,811.00000	3,650	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		8.00000	0,008	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		5.00000	0,004	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,352.00000	8,512	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		13.00000	0,010	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,359.00000	6,518	31.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		27.00000	0,024	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,374.00000	4,532	27.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		94.00000	0,078	23.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,441.00000	2,586	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,663.00000	3,502	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		10.00000	0,010	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		5.00000	0,004	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,402.00000	8,562	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		12.00000	0,010	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,409.00000	6,568	31.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		27.00000	0,023	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,424.00000	4,581	27.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		91.00000	0,076	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,488.00000	2,634	23.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		5.00000	0,004	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,302.00000	8,462	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		13.00000	0,011	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,310.00000	6,469	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		28.00000	0,025	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,325.00000	4,483	27.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		98.00000	0,081	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,394.00000	2,539	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,712.00000	3,551	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		9.00000	0,009	27.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		7.00000	0,006	33.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,604.00000	7,764	33.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		17.00000	0,014	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,614.00000	5,772	30.52	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	16.35	Call		41.00000	0,035	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,638.00000	3,793	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		159.00000	0,133	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,756.00000	1,891	22.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,406.00000	4,245	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,804.00000	4,643	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,762.00000	3,601	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		9.00000	0,009	27.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,754.00000	4,593	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,904.00000	4,743	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,704.00000	4,543	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		7.00000	0,005	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		7,904.00000	8,063	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		15.00000	0,013	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		5,912.00000	6,071	31.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4,108.00000	3,948	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		5.00000	0,006	28.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,605.00000	4,444	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		8.00000	0,007	33.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,455.00000	7,615	33.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		18.00000	0,015	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,465.00000	5,623	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		45.00000	0,039	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,492.00000	3,647	25.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		176.00000	0,148	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,623.00000	1,756	21.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,555.00000	4,394	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		7.00000	0,006	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,704.00000	7,864	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		16.00000	0,014	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,713.00000	5,872	30.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		39.00000	0,033	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,735.00000	3,891	26.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		148.00000	0,124	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,845.00000	1,982	22.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,307.00000	4,146	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,004	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		7.00000	0,005	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		7,953.00000	8,113	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		15.00000	0,013	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		5,962.00000	6,121	31.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		4,059.00000	3,898	28.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		6.00000	0,006	28.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		7.00000	0,006	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,654.00000	7,814	33.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		16.00000	0,014	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,663.00000	5,822	30.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		40.00000	0,034	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,687.00000	3,842	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		153.00000	0,128	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,800.00000	1,936	22.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,356.00000	4,195	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	28.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		6.00000	0,005	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,003.00000	8,163	34.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		15.00000	0,012	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,012.00000	6,170	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		4,010.00000	3,849	28.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	28.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.79850	12.96670		17.95	5,503,355.00	430	847.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		10.00000	0,009	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,093.00000	9,261	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		24.00000	0,022	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,107.00000	7,274	28.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		8.00000	0,007	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,392.00000	9,559	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		22.00000	0,020	28.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,405.00000	7,572	28.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		11.00000	0,010	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		8,895.00000	9,062	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		25.00000	0,023	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		6,908.00000	7,075	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		58.00000	0,050	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		4,941.00000	5,102	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		160.00000	0,139	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,043.00000	3,191	23.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		12.00000	0,011	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,746.00000	8,913	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		26.00000	0,024	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,759.00000	6,926	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		63.00000	0,054	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,796.00000	4,956	25.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		172.00000	0,150	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		2,906.00000	3,052	23.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		13.00000	0,011	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,647.00000	8,813	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		27.00000	0,024	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,660.00000	6,826	27.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		500.00000	0,444	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,134.00000	1,246	19.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		875.00000	0,781	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		508.00000	0,583	17.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,422.00000	2,257	17.84	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	10.60	Put		55.00000	0,059	17.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,398.00000	3,232	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		31.00000	0,034	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		15.00000	0,013	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,448.00000	8,615	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		28.00000	0,026	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,462.00000	6,628	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		14.00000	0,012	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,498.00000	8,664	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		28.00000	0,025	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,511.00000	6,677	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		953.00000	0,853	17.41	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		436.00000	0,505	17.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,649.00000	1,506	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		133.00000	0,158	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,568.00000	2,402	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		51.00000	0,054	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,545.00000	3,378	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		28.00000	0,030	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		11.00000	0,009	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		8,944.00000	9,111	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		56.00000	0,049	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		4,990.00000	5,151	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		156.00000	0,136	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,089.00000	3,238	23.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		10.00000	0,008	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,143.00000	9,310	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		24.00000	0,021	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,157.00000	7,323	28.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		51.00000	0,044	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,184.00000	5,346	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		9.00000	0,008	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,292.00000	9,460	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		23.00000	0,021	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,306.00000	7,473	28.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		1,067.00000	0,959	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		350.00000	0,411	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,819.00000	1,671	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		102.00000	0,123	16.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,763.00000	2,597	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		46.00000	0,049	19.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		9.00000	0,007	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,342.00000	9,509	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		22.00000	0,020	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,356.00000	7,522	28.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,776.00000	1,629	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		109.00000	0,131	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,714.00000	2,548	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		47.00000	0,050	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		9.00000	0,008	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,243.00000	9,410	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		23.00000	0,021	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,256.00000	7,423	28.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		366.00000	0,324	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,599.00000	1,726	20.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		622.00000	0,554	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		855.00000	0,956	18.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1,097.00000	0,986	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		330.00000	0,388	17.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,862.00000	1,713	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		95.00000	0,115	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,812.00000	2,646	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		45.00000	0,048	19.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		10.00000	0,008	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,193.00000	9,360	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		49.00000	0,043	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,233.00000	5,395	25.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		138.00000	0,120	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,321.00000	3,472	23.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		10.00000	0,009	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,044.00000	9,211	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		24.00000	0,022	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,057.00000	7,224	28.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		11.00000	0,009	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		8,994.00000	9,161	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		24.00000	0,022	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,008.00000	7,174	27.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		55.00000	0,048	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,038.00000	5,200	25.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		152.00000	0,132	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,135.00000	3,284	23.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		12.00000	0,010	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,845.00000	9,012	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		25.00000	0,023	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,859.00000	7,025	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		59.00000	0,052	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		4,893.00000	5,054	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		164.00000	0,143	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		2,997.00000	3,145	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,370.00000	1,235	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		203.00000	0,237	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,228.00000	2,064	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		61.00000	0,066	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,202.00000	3,037	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		36.00000	0,039	21.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		12.00000	0,010	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,795.00000	8,962	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		26.00000	0,023	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,809.00000	6,975	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		13.00000	0,011	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,696.00000	8,863	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		26.00000	0,024	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,710.00000	6,876	27.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		487.00000	0,433	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,170.00000	1,285	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,487.00000	1,348	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		170.00000	0,200	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,373.00000	2,209	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		57.00000	0,061	17.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		14.00000	0,012	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,597.00000	8,764	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		27.00000	0,025	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,611.00000	6,777	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		52.00000	0,045	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,135.00000	5,297	25.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		90.00000	0,077	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,173.00000	4,329	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		145.00000	0,126	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,228.00000	3,378	23.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		241.00000	0,212	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,325.00000	2,464	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		514.00000	0,457	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,097.00000	1,209	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		900.00000	0,805	17.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		484.00000	0,557	17.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,567.00000	1,426	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		150.00000	0,178	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,470.00000	2,305	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		54.00000	0,057	18.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,447.00000	3,281	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	0,033	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		356.00000	0,316	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,640.00000	1,768	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		39.00000	0,034	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,672.00000	5,836	26.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		111.00000	0,097	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,744.00000	3,899	24.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		181.00000	0,158	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,815.00000	2,960	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,159.00000	1,044	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		292.00000	0,346	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,949.00000	1,799	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		83.00000	0,101	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		41.00000	0,036	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,574.00000	5,738	25.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		695.00000	0,620	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		728.00000	0,822	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,224.00000	1,105	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		257.00000	0,307	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		2,038.00000	1,886	16.83	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	14/06/2010	Foreign Exchange Future	11.00	Put		72.00000	0,088	16.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		3,007.00000	2,841	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		41.00000	0,043	20.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		48.00000	0,042	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,281.00000	5,444	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		82.00000	0,071	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,316.00000	4,473	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		134.00000	0,117	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,368.00000	3,519	23.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		223.00000	0,195	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,456.00000	2,597	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		474.00000	0,421	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,207.00000	1,323	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		826.00000	0,736	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		559.00000	0,638	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,447.00000	1,310	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		181.00000	0,212	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,325.00000	2,160	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		58.00000	0,062	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,300.00000	3,134	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		33.00000	0,036	21.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,332.00000	1,201	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		215.00000	0,253	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,180.00000	2,019	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		63.00000	0,071	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,154.00000	2,988	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		37.00000	0,040	21.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		65.00000	0,056	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,748.00000	4,908	25.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		109.00000	0,094	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,792.00000	3,946	24.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		639.00000	0,569	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		823.00000	0,921	18.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,127.00000	1,015	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		311.00000	0,367	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,861.00000	2,694	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		44.00000	0,046	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		40.00000	0,035	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,623.00000	5,787	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		114.00000	0,099	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,697.00000	3,851	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		186.00000	0,162	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,769.00000	2,914	22.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		395.00000	0,350	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,478.00000	1,602	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		676.00000	0,602	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		759.00000	0,854	18.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,191.00000	1,074	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		274.00000	0,326	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,994.00000	1,842	16.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		77.00000	0,094	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,958.00000	2,792	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		42.00000	0,044	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		42.00000	0,037	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,525.00000	5,689	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		72.00000	0,062	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,555.00000	4,714	25.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		119.00000	0,104	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,602.00000	3,756	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		196.00000	0,171	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,679.00000	2,823	22.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		715.00000	0,637	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		698.00000	0,789	18.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,257.00000	1,137	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		240.00000	0,289	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		2,083.00000	1,930	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		67.00000	0,082	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		3,056.00000	2,890	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		40.00000	0,042	20.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		736.00000	0,656	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		669.00000	0,758	18.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,294.00000	1,169	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		227.00000	0,271	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		3,105.00000	2,939	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		38.00000	0,041	21.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		47.00000	0,041	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,330.00000	5,493	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		80.00000	0,069	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,364.00000	4,521	24.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		131.00000	0,114	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,414.00000	3,566	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		217.00000	0,190	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,501.00000	2,642	22.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		803.00000	0,715	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		586.00000	0,667	17.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,408.00000	1,272	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		192.00000	0,224	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,276.00000	2,112	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		60.00000	0,064	17.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,251.00000	3,086	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		35.00000	0,038	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		462.00000	0,410	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,245.00000	1,362	19.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		53.00000	0,047	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,087.00000	5,249	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		92.00000	0,079	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,125.00000	4,281	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		148.00000	0,129	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,182.00000	3,331	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		248.00000	0,217	22.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,281.00000	2,419	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		542.00000	0,482	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,026.00000	1,134	19.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		61.00000	0,053	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,844.00000	5,005	25.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		104.00000	0,090	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		3,887.00000	4,042	24.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		168.00000	0,147	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		2,951.00000	3,099	23.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		279.00000	0,248	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,063.00000	2,200	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		605.00000	0,538	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		888.00000	0,990	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		68.00000	0,059	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,651.00000	4,811	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,733.00000	1,587	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		116.00000	0,139	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,665.00000	2,500	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		49.00000	0,052	18.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,643.00000	3,476	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		26.00000	0,028	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		74.00000	0,064	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,507.00000	4,666	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		122.00000	0,106	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,555.00000	3,708	24.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		331.00000	0,294	21.18	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,764.00000	1,896	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,691.00000	1,546	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		124.00000	0,148	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,617.00000	2,451	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		50.00000	0,053	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		116.00000	0,101	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,650.00000	3,803	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		191.00000	0,167	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,724.00000	2,869	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		315.00000	0,280	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,848.00000	1,982	21.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		528.00000	0,469	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,061.00000	1,171	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		926.00000	0,829	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		460.00000	0,531	17.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,608.00000	1,466	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		141.00000	0,168	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,519.00000	2,354	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		52.00000	0,056	18.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,496.00000	3,329	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		29.00000	0,031	22.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		25.00000	0,022	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		6,958.00000	7,124	27.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		43.00000	0,038	25.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,477.00000	5,640	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		97.00000	0,083	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,030.00000	4,185	24.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		201.00000	0,176	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,634.00000	2,778	22.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		427.00000	0,379	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,360.00000	1,481	20.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		981.00000	0,879	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		414.00000	0,481	17.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2,131.00000	1,974	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		65.00000	0,076	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,594.00000	3,427	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		27.00000	0,029	22.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		5,069.00000	4,902	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		3.00000	0,004	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		405.00000	0,359	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,438.00000	1,561	20.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		23.00000	0,021	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,207.00000	7,373	28.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		38.00000	0,034	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,721.00000	5,886	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		85.00000	0,073	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,268.00000	4,425	24.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		177.00000	0,154	23.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,860.00000	3,006	23.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		375.00000	0,333	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,558.00000	1,685	20.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		850.00000	0,758	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		534.00000	0,610	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,905.00000	1,756	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		89.00000	0,108	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,349.00000	3,183	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		32.00000	0,035	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,821.00000	4,654	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		5.00000	0,006	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		21.00000	0,019	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,654.00000	7,821	28.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		31.00000	0,028	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,164.00000	6,330	26.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		66.00000	0,057	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,700.00000	4,859	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		141.00000	0,123	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,274.00000	3,425	23.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		300.00000	0,266	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		1,933.00000	2,068	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		657.00000	0,586	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		791.00000	0,888	18.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,527.00000	1,387	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		160.00000	0,189	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,910.00000	2,743	20.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		43.00000	0,045	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,377.00000	4,212	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,014	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		46.00000	0,040	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,379.00000	5,542	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		78.00000	0,067	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,411.00000	4,569	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		128.00000	0,111	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,461.00000	3,613	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		212.00000	0,185	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,545.00000	2,687	22.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		348.00000	0,309	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,681.00000	1,811	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		450.00000	0,399	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,283.00000	1,401	19.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		589.00000	0,524	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		922.00000	1,026	18.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		780.00000	0,694	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		613.00000	0,696	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		1,037.00000	0,931	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		371.00000	0,433	17.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		385.00000	0,341	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,518.00000	1,643	20.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		44.00000	0,039	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,428.00000	5,591	25.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		76.00000	0,065	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,459.00000	4,617	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		125.00000	0,109	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,508.00000	3,661	24.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		206.00000	0,180	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,589.00000	2,732	22.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		438.00000	0,389	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,321.00000	1,441	20.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		573.00000	0,509	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		956.00000	1,061	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		757.00000	0,674	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		641.00000	0,726	18.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		1,009.00000	0,905	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		392.00000	0,457	17.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		416.00000	0,369	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,399.00000	1,521	20.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		70.00000	0,060	25.17	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,603.00000	4,762	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		557.00000	0,496	19.16	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		991.00000	1,098	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		339.00000	0,301	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,722.00000	1,853	21.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		20.00000	0,018	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,853.00000	8,020	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		35.00000	0,031	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	14/06/2010	Foreign Exchange Future	18.80	Put		5,868.00000	6,033	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		101.00000	0,088	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		3,935.00000	4,090	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		273.00000	0,242	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,106.00000	2,244	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,182.00000	4,017	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		15.00000	0,019	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		20.00000	0,018	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,754.00000	7,920	29.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		37.00000	0,033	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,770.00000	5,935	26.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		106.00000	0,092	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,839.00000	3,994	24.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		286.00000	0,254	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,019.00000	2,156	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,280.00000	4,114	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,016	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		20.00000	0,018	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,804.00000	7,970	29.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		36.00000	0,032	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,819.00000	5,984	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,231.00000	4,065	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		14.00000	0,017	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		19.00000	0,016	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,052.00000	8,218	29.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		32.00000	0,029	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,065.00000	6,231	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,987.00000	3,820	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,022	24.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		18.00000	0,015	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,151.00000	8,317	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		87.00000	0,075	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,220.00000	4,377	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		235.00000	0,206	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,368.00000	2,508	22.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,888.00000	3,722	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		22.00000	0,024	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		18.00000	0,016	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,102.00000	8,268	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		32.00000	0,029	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,115.00000	6,281	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,938.00000	3,771	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		21.00000	0,023	24.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		17.00000	0,015	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,201.00000	8,367	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		31.00000	0,028	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,214.00000	6,380	26.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		229.00000	0,201	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,412.00000	2,553	22.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,839.00000	3,672	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		23.00000	0,024	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		16.00000	0,013	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,349.00000	8,515	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		29.00000	0,027	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,363.00000	6,529	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,692.00000	3,525	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		25.00000	0,027	23.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		15.00000	0,013	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,399.00000	8,565	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		29.00000	0,026	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,412.00000	6,578	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		16.00000	0,014	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,300.00000	8,466	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		30.00000	0,027	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,313.00000	6,479	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,741.00000	3,574	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		24.00000	0,026	23.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		21.00000	0,019	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,604.00000	7,771	28.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		307.00000	0,273	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,891.00000	2,025	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,427.00000	4,261	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		10.00000	0,013	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,790.00000	3,623	23.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		23.00000	0,025	23.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,772.00000	4,605	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		5.00000	0,007	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,920.00000	4,753	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		4.00000	0,005	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,722.00000	4,555	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		6.00000	0,007	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		20.00000	0,018	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		7,903.00000	8,070	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		34.00000	0,031	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		5,918.00000	6,083	26.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		99.00000	0,086	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		3,982.00000	4,138	24.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		267.00000	0,236	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,150.00000	2,288	22.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4,133.00000	3,968	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,020	24.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		21.00000	0,019	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,704.00000	7,871	29.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		293.00000	0,260	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		1,976.00000	2,112	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,328.00000	4,163	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		12.00000	0,015	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,623.00000	4,457	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		7.00000	0,009	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		22.00000	0,020	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	14/06/2010	Foreign Exchange Future	20.40	Put		7,455.00000	7,622	28.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,574.00000	4,408	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		7.00000	0,010	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		20.00000	0,017	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		7,953.00000	8,119	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		33.00000	0,030	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		5,967.00000	6,132	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		261.00000	0,230	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,194.00000	2,332	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		4,085.00000	3,918	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,020	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		14.00000	0,012	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,547.00000	8,714	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		28.00000	0,025	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,561.00000	6,727	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		19.00000	0,017	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,003.00000	8,169	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		33.00000	0,030	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,016.00000	6,182	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		95.00000	0,081	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,078.00000	4,233	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		255.00000	0,223	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,238.00000	2,375	22.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		4,036.00000	3,869	24.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		20.00000	0,021	24.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		17.00000	0,014	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,250.00000	8,416	29.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		30.00000	0,027	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,263.00000	6,429	26.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.07800	11.18440		16.44	99,702.00	9	30,667.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,516.00000	8,622	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	47.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,516.00000	6,622	47.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,616.00000	8,722	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	47.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,616.00000	6,722	47.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,266.00000	8,372	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	47.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,266.00000	6,372	47.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,001	40.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,266.00000	4,373	40.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,738.00000	1,632	26.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		4.00000	0,004	26.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,734.00000	2,628	29.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	29.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,734.00000	3,628	24.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	24.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,166.00000	8,272	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	47.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,166.00000	6,272	47.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,001	39.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,166.00000	4,273	39.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		158.00000	0,116	18.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		324.00000	0,388	18.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		860.00000	0,759	19.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		25.00000	0,031	19.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,838.00000	1,731	27.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		3.00000	0,003	27.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,834.00000	2,728	29.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	29.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,834.00000	3,728	23.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	23.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,066.00000	8,172	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	46.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,066.00000	6,172	46.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		192.00000	0,143	17.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		258.00000	0,315	17.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		953.00000	0,852	20.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		19.00000	0,024	20.47	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	8.25	Call		2,934.00000	2,828	29.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	29.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,934.00000	3,828	22.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	22.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,416.00000	8,522	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	47.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,416.00000	6,522	47.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,666.00000	8,772	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,666.00000	6,772	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,716.00000	8,822	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,716.00000	6,822	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,566.00000	8,672	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	47.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,566.00000	6,672	47.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,466.00000	8,572	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	47.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,466.00000	6,572	47.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	48.19	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	14/12/2009	Foreign Exchange Future	19.50	Put		8,316.00000	8,422	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	47.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,316.00000	6,422	47.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,216.00000	8,322	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	47.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,216.00000	6,322	47.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,001	39.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,216.00000	4,323	39.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		144.00000	0,105	18.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		359.00000	0,427	18.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		814.00000	0,714	19.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		29.00000	0,036	19.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,788.00000	1,681	26.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		3.00000	0,003	26.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,784.00000	2,678	29.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	29.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,784.00000	3,678	23.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	23.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,116.00000	8,222	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	47.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,116.00000	6,222	47.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,016.00000	8,122	48.19	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	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	46.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,016.00000	6,122	46.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	39.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,016.00000	4,123	39.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,002	34.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,018.00000	3,124	34.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		212.00000	0,158	17.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		227.00000	0,280	17.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,000.00000	0,899	20.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		16.00000	0,021	20.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,987.00000	1,880	28.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		2.00000	0,002	28.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,984.00000	2,878	29.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	29.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,984.00000	3,878	22.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	22.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,001	39.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,116.00000	4,223	39.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	34.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,117.00000	3,224	34.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		174.00000	0,129	17.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		290.00000	0,351	17.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		906.00000	0,805	20.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		22.00000	0,027	20.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,887.00000	1,781	27.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		3.00000	0,003	27.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,884.00000	2,778	29.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	29.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,884.00000	3,778	23.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		1.00000	0,001	40.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,316.00000	4,423	40.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		1.00000	0,001	35.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,317.00000	3,423	35.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		118.00000	0,085	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		434.00000	0,507	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		724.00000	0,625	19.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		40.00000	0,047	19.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,688.00000	1,582	25.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		4.00000	0,004	25.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,685.00000	2,578	29.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,684.00000	3,578	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		1.00000	0,001	40.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,416.00000	4,523	40.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		97.00000	0,070	19.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		513.00000	0,592	19.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,589.00000	1,483	25.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		5.00000	0,005	25.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,585.00000	2,478	29.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,584.00000	3,478	25.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	25.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		1.00000	0,000	41.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,566.00000	4,672	41.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,441.00000	1,335	23.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		6.00000	0,007	23.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,435.00000	2,328	29.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	29.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,434.00000	3,328	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	26.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		1.00000	0,000	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,666.00000	4,772	41.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		436.00000	0,345	17.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		101.00000	0,117	17.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,342.00000	1,237	23.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		8.00000	0,009	23.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,335.00000	2,229	29.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1.00000	0,001	29.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,334.00000	3,228	27.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	27.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		1.00000	0,000	42.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,866.00000	4,972	42.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	38.45	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	15.05	Put		3,866.00000	3,973	38.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,146.00000	1,041	21.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		12.00000	0,013	21.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,136.00000	2,030	29.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		1.00000	0,002	29.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,134.00000	3,028	29.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,916.00000	5,022	42.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		268.00000	0,194	16.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		183.00000	0,216	16.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,097.00000	0,993	21.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		13.00000	0,015	21.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,084.00000	2,978	29.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	29.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		1.00000	0,000	42.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,816.00000	4,922	42.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	38.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,817.00000	3,923	38.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		46.00000	0,033	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		861.00000	0,955	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		330.00000	0,245	16.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		146.00000	0,167	16.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,195.00000	1,090	21.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		11.00000	0,012	21.88	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	9.00	Call		2,185.00000	2,079	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,001	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,184.00000	3,078	28.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	28.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		1.00000	0,000	42.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,716.00000	4,822	42.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	37.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,717.00000	3,823	37.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		55.00000	0,039	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		771.00000	0,861	21.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		399.00000	0,310	17.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		115.00000	0,132	17.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,293.00000	1,188	22.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		9.00000	0,010	22.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,285.00000	2,179	29.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1.00000	0,001	29.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,284.00000	3,178	27.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	27.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		107.00000	0,077	19.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		473.00000	0,549	19.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		1.00000	0,000	40.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,466.00000	4,572	40.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,540.00000	1,434	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		5.00000	0,006	24.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,535.00000	2,428	29.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,534.00000	3,428	25.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	25.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		1.00000	0,000	41.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,516.00000	4,622	41.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,001	36.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,517.00000	3,623	36.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		80.00000	0,057	20.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		596.00000	0,679	20.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		553.00000	0,458	18.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		69.00000	0,080	18.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,490.00000	1,384	24.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		6.00000	0,006	24.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,485.00000	2,378	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,484.00000	3,378	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		1.00000	0,000	41.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,616.00000	4,722	41.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	37.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,617.00000	3,723	37.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		66.00000	0,047	21.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		682.00000	0,769	21.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		474.00000	0,381	17.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		89.00000	0,103	17.70	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	9.80	Call		1,392.00000	1,286	23.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		7.00000	0,008	23.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,385.00000	2,279	29.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,001	29.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,384.00000	3,278	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	27.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		42.00000	0,030	22.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		908.00000	1,002	22.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		60.00000	0,043	21.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		726.00000	0,815	21.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		73.00000	0,052	20.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		639.00000	0,724	20.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	47.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,916.00000	7,022	47.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	44.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,416.00000	5,522	44.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	38.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,916.00000	4,023	38.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		38.00000	0,027	22.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		954.00000	1,049	22.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		637.00000	0,540	18.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		52.00000	0,062	18.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,086.00000	1,980	28.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		2.00000	0,002	28.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	47.65	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	18.25	Put		7,066.00000	7,172	47.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	45.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,566.00000	5,672	45.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,001	39.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,066.00000	4,173	39.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		513.00000	0,419	17.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		78.00000	0,091	17.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,937.00000	1,831	27.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		3.00000	0,003	27.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,366.00000	7,472	47.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	46.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,866.00000	5,972	46.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		1.00000	0,001	40.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,366.00000	4,473	40.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		298.00000	0,215	16.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		164.00000	0,187	16.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,639.00000	1,533	25.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		4.00000	0,005	25.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	36.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,567.00000	3,673	36.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		50.00000	0,036	21.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		816.00000	0,908	21.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		130.00000	0,094	18.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		396.00000	0,466	18.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		364.00000	0,276	16.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		130.00000	0,148	16.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		769.00000	0,669	19.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		34.00000	0,041	19.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,001	36.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,467.00000	3,573	36.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		35.00000	0,025	23.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,001.00000	1,097	23.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		88.00000	0,063	20.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		554.00000	0,635	20.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		239.00000	0,175	17.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		204.00000	0,247	17.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		594.00000	0,498	18.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		60.00000	0,070	18.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		30.00000	0,021	23.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,095.00000	1,193	23.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,001	36.26	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,417.00000	3,523	36.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		32.00000	0,023	23.49	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,048.00000	1,145	23.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		27.00000	0,020	24.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,143.00000	1,242	24.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		21.00000	0,015	25.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,287.00000	1,387	25.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		25.00000	0,018	24.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,191.00000	1,290	24.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		15.00000	0,011	26.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,530.00000	1,633	26.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		17.00000	0,012	25.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,433.00000	1,534	25.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		20.00000	0,014	25.33	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,335.00000	1,436	25.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		23.00000	0,017	24.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,239.00000	1,339	24.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		12.00000	0,009	27.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,677.00000	1,781	27.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		14.00000	0,010	26.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,579.00000	1,682	26.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		16.00000	0,012	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,481.00000	1,584	26.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		18.00000	0,013	25.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,384.00000	1,485	25.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		13.00000	0,009	27.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,628.00000	1,731	27.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		10.00000	0,007	28.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,825.00000	1,929	28.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		11.00000	0,008	27.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,727.00000	1,830	27.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		10.00000	0,008	28.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,776.00000	1,880	28.10	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	14.10	Call		2.00000	0,002	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,918.00000	3,024	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		9.00000	0,006	28.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,924.00000	2,028	28.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		6.00000	0,005	30.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,172.00000	2,277	30.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		8.00000	0,006	29.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,974.00000	2,078	29.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		9.00000	0,007	28.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,875.00000	1,979	28.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		3.00000	0,002	33.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,818.00000	2,924	33.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		3.00000	0,002	32.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,719.00000	2,824	32.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,003	32.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,619.00000	2,725	32.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		4.00000	0,003	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,519.00000	2,625	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		4.00000	0,003	31.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,420.00000	2,525	31.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		5.00000	0,004	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,321.00000	2,426	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		6.00000	0,004	30.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,221.00000	2,326	30.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		6.00000	0,005	29.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,122.00000	2,227	29.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		8.00000	0,006	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,023.00000	2,128	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,002	34.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,068.00000	3,174	34.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,002	34.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,968.00000	3,074	34.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		2.00000	0,002	33.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,868.00000	2,974	33.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		3.00000	0,002	33.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,768.00000	2,874	33.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		3.00000	0,002	32.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,669.00000	2,774	32.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		4.00000	0,003	32.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,569.00000	2,675	32.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		4.00000	0,003	31.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,470.00000	2,575	31.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		5.00000	0,003	31.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,370.00000	2,475	31.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		5.00000	0,004	30.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,271.00000	2,376	30.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		7.00000	0,005	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,073.00000	2,177	29.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	37.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,667.00000	3,773	37.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	48.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,766.00000	7,872	48.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	46.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,766.00000	5,872	46.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	37.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,767.00000	3,873	37.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,244.00000	1,139	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		10.00000	0,011	22.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,235.00000	2,129	29.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1.00000	0,001	29.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,234.00000	3,128	28.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,234.00000	4,128	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	48.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,816.00000	7,922	48.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,816.00000	5,922	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,184.00000	4,078	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,866.00000	7,972	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,134.00000	4,028	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	48.19	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	14/12/2009	Foreign Exchange Future	19.15	Put		7,966.00000	8,072	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,966.00000	6,072	46.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	38.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,966.00000	4,073	38.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,049.00000	0,946	20.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		14.00000	0,018	20.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,036.00000	1,930	28.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		2.00000	0,002	28.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,034.00000	2,928	29.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	29.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,034.00000	3,928	21.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	21.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,916.00000	8,022	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	46.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,916.00000	6,022	46.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,084.00000	3,978	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,366.00000	8,472	48.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	47.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,366.00000	6,472	47.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		680.00000	0,582	18.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		46.00000	0,054	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,635.00000	2,528	29.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	29.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,634.00000	3,528	25.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.26290	11.37290		16.99	3,266,241.00	290	4,345.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,280.00000	8,389	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		7.00000	0,005	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,284.00000	6,392	31.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		16.00000	0,013	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,293.00000	4,400	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		73.00000	0,060	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,350.00000	2,447	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		356.00000	0,307	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		633.00000	0,694	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		876.00000	0,785	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		153.00000	0,172	16.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,760.00000	1,651	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		37.00000	0,038	18.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,736.00000	2,626	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		13.00000	0,013	23.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,727.00000	3,617	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		4.00000	0,004	28.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,529.00000	8,639	34.27	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	17.90	Call		6.00000	0,005	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,533.00000	6,642	32.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		2.00000	0,001	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,629.00000	8,738	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		6.00000	0,005	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,633.00000	6,742	32.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,379.00000	8,489	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		6.00000	0,005	31.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,383.00000	6,492	31.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		162.00000	0,137	21.16	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,389.00000	1,474	21.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		3.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,180.00000	8,289	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		7.00000	0,006	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,184.00000	6,293	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		17.00000	0,014	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,194.00000	4,301	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		79.00000	0,066	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,256.00000	2,353	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		389.00000	0,336	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		566.00000	0,623	17.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		949.00000	0,855	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		126.00000	0,142	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,856.00000	1,747	19.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		34.00000	0,034	19.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,835.00000	2,724	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		12.00000	0,011	24.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,827.00000	3,717	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	28.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		3.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,030.00000	8,139	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		7.00000	0,006	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,035.00000	6,143	31.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		18.00000	0,015	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,045.00000	4,152	26.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		90.00000	0,075	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,117.00000	2,212	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		444.00000	0,385	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		471.00000	0,522	17.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,066.00000	0,968	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		93.00000	0,105	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,001.00000	1,892	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		28.00000	0,029	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,983.00000	2,873	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		10.00000	0,010	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,976.00000	3,866	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	29.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		3.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,080.00000	8,189	34.27	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	17.45	Call		7.00000	0,006	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,084.00000	6,193	31.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		18.00000	0,015	27.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,095.00000	4,202	27.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		86.00000	0,072	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,163.00000	2,259	23.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		425.00000	0,368	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		502.00000	0,555	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,026.00000	0,929	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		103.00000	0,116	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,953.00000	1,844	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		30.00000	0,031	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,933.00000	2,823	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		10.00000	0,010	24.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,926.00000	3,816	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	29.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,429.00000	8,539	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		6.00000	0,005	31.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,433.00000	6,542	31.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		2.00000	0,001	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,679.00000	8,788	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		5.00000	0,004	32.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,683.00000	6,791	32.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		2.00000	0,001	34.27	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	20.10	Put		8,729.00000	8,838	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		5.00000	0,004	32.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,732.00000	6,841	32.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		2.00000	0,001	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,579.00000	8,688	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		6.00000	0,005	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,583.00000	6,692	32.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,479.00000	8,589	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		6.00000	0,005	32.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,483.00000	6,592	32.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		2.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,329.00000	8,439	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		6.00000	0,005	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,333.00000	6,442	31.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		3.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,230.00000	8,339	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		7.00000	0,006	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,234.00000	6,343	31.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		16.00000	0,014	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,243.00000	4,351	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		76.00000	0,063	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,303.00000	2,400	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		372.00000	0,321	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		599.00000	0,658	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		912.00000	0,819	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		139.00000	0,156	16.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,808.00000	1,699	19.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		35.00000	0,036	19.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,785.00000	2,675	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		12.00000	0,012	23.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,777.00000	3,667	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		3.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,130.00000	8,239	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		7.00000	0,006	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,134.00000	6,243	31.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		3.00000	0,002	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,980.00000	8,089	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		8.00000	0,006	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,985.00000	6,093	31.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		19.00000	0,016	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,996.00000	4,103	26.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		41.00000	0,034	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,018.00000	3,121	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		94.00000	0,078	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,071.00000	2,165	23.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		197.00000	0,167	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,174.00000	1,254	20.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		464.00000	0,403	17.30	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	15/03/2010	Foreign Exchange Future	11.35	Put		441.00000	0,490	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,106.00000	1,007	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		83.00000	0,094	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,050.00000	1,941	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		27.00000	0,028	20.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,032.00000	2,922	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		9.00000	0,009	25.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,026.00000	3,916	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		17.00000	0,015	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,144.00000	4,252	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		36.00000	0,030	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,163.00000	3,267	25.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		83.00000	0,068	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,210.00000	2,305	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		175.00000	0,148	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,302.00000	1,385	20.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		406.00000	0,351	17.77	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		533.00000	0,588	17.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		987.00000	0,892	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		114.00000	0,129	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,905.00000	1,795	19.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		32.00000	0,032	19.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,884.00000	2,774	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		11.00000	0,011	24.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,876.00000	3,766	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	28.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		16.00000	0,013	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,343.00000	4,450	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		31.00000	0,025	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,358.00000	3,462	25.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		70.00000	0,058	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,397.00000	2,495	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		150.00000	0,127	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,477.00000	1,564	21.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		341.00000	0,293	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		668.00000	0,730	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		840.00000	0,751	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		167.00000	0,188	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,712.00000	1,603	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		40.00000	0,040	18.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,686.00000	2,576	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		14.00000	0,013	23.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,677.00000	3,567	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		15.00000	0,013	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,392.00000	4,500	27.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		30.00000	0,024	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,407.00000	3,511	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		67.00000	0,055	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
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,444.00000	2,542	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		144.00000	0,122	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,521.00000	1,609	21.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		326.00000	0,280	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		704.00000	0,767	18.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		806.00000	0,718	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		183.00000	0,205	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,665.00000	1,555	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		42.00000	0,042	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,637.00000	2,527	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		14.00000	0,014	23.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,628.00000	3,517	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		5.00000	0,004	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		14.00000	0,012	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,591.00000	4,699	28.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		25.00000	0,021	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,602.00000	3,708	26.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		56.00000	0,047	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,634.00000	2,734	24.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		124.00000	0,105	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,701.00000	1,792	22.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		275.00000	0,235	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		852.00000	0,922	19.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		677.00000	0,596	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		254.00000	0,283	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,475.00000	1,366	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		52.00000	0,053	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,441.00000	2,331	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		18.00000	0,018	22.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,429.00000	3,319	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	26.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		13.00000	0,011	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,640.00000	4,748	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		24.00000	0,020	26.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,651.00000	3,757	26.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		54.00000	0,045	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,681.00000	2,782	24.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		120.00000	0,101	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,747.00000	1,838	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		263.00000	0,225	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		890.00000	0,962	19.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		647.00000	0,568	16.71	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		274.00000	0,305	16.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,428.00000	1,319	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		55.00000	0,056	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,392.00000	2,282	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		19.00000	0,019	22.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,379.00000	3,269	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	26.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		14.00000	0,012	27.90	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	15.85	Put		4,491.00000	4,599	27.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		27.00000	0,023	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,504.00000	3,610	25.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		61.00000	0,051	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,538.00000	2,638	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		134.00000	0,113	21.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,611.00000	1,700	21.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		299.00000	0,256	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		776.00000	0,843	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		740.00000	0,655	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		217.00000	0,242	16.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,570.00000	1,460	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		47.00000	0,047	17.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,539.00000	2,429	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		16.00000	0,016	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,528.00000	3,418	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		15.00000	0,012	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,442.00000	4,549	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		28.00000	0,024	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,456.00000	3,561	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		64.00000	0,053	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,491.00000	2,590	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		139.00000	0,117	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,566.00000	1,654	21.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		313.00000	0,268	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		740.00000	0,805	18.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		772.00000	0,686	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		199.00000	0,223	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,617.00000	1,508	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		44.00000	0,045	18.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,588.00000	2,478	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		15.00000	0,015	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,578.00000	3,468	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		14.00000	0,012	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,541.00000	4,649	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		26.00000	0,022	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,553.00000	3,659	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		59.00000	0,049	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,586.00000	2,686	24.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		129.00000	0,109	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,656.00000	1,746	22.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		287.00000	0,245	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		814.00000	0,882	19.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		708.00000	0,625	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		235.00000	0,262	16.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,522.00000	1,413	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		49.00000	0,050	17.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,490.00000	2,380	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		17.00000	0,017	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,478.00000	3,368	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		6.00000	0,005	27.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		12.00000	0,010	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,789.00000	4,897	28.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		22.00000	0,018	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,799.00000	3,905	26.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		48.00000	0,039	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,825.00000	2,926	24.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		108.00000	0,091	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,885.00000	1,978	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		232.00000	0,198	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,009.00000	1,085	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		563.00000	0,490	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		340.00000	0,377	16.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,289.00000	1,179	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		66.00000	0,066	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,245.00000	2,135	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		22.00000	0,022	21.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,230.00000	3,120	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		7.00000	0,007	25.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		13.00000	0,011	28.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,690.00000	4,798	28.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		23.00000	0,020	26.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,701.00000	3,807	26.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		52.00000	0,043	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,729.00000	2,830	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		116.00000	0,098	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,793.00000	1,885	22.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		252.00000	0,215	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		929.00000	1,002	19.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		618.00000	0,541	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		295.00000	0,328	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,382.00000	1,272	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		59.00000	0,059	16.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,343.00000	2,233	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		20.00000	0,020	21.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,330.00000	3,219	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		7.00000	0,006	26.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		13.00000	0,011	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,740.00000	4,848	28.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		23.00000	0,019	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,750.00000	3,856	26.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		50.00000	0,041	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,777.00000	2,878	24.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		112.00000	0,095	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,839.00000	1,932	22.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		590.00000	0,515	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		317.00000	0,352	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,335.00000	1,226	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	10.10	Put		62.00000	0,063	16.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,294.00000	2,184	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		21.00000	0,021	21.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,280.00000	3,170	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		7.00000	0,007	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		12.00000	0,010	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,839.00000	4,947	28.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		21.00000	0,017	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,848.00000	3,954	26.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		46.00000	0,038	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,873.00000	2,975	24.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		104.00000	0,088	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,931.00000	2,025	23.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		223.00000	0,190	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,050.00000	1,127	19.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		537.00000	0,465	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		364.00000	0,402	16.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,243.00000	1,133	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		70.00000	0,070	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,196.00000	2,087	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		23.00000	0,024	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,181.00000	3,071	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		8.00000	0,008	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		12.00000	0,010	28.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,889.00000	4,997	28.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		20.00000	0,017	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,897.00000	4,004	26.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		44.00000	0,036	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,921.00000	3,023	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		101.00000	0,085	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,978.00000	2,072	23.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		214.00000	0,182	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,091.00000	1,169	20.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		512.00000	0,442	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		389.00000	0,429	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,197.00000	1,088	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		74.00000	0,075	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,147.00000	2,038	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		24.00000	0,025	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,131.00000	3,021	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		8.00000	0,008	25.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		242.00000	0,206	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		969.00000	1,043	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		3.00000	0,003	34.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,781.00000	7,890	34.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		8.00000	0,007	30.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,785.00000	5,894	30.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,225.00000	4,115	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		2.00000	0,002	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		3.00000	0,003	34.27	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	19.30	Put		7,930.00000	8,040	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		8.00000	0,006	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,935.00000	6,043	31.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		19.00000	0,016	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,947.00000	4,053	26.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		97.00000	0,082	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,025.00000	2,119	23.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		487.00000	0,422	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		414.00000	0,459	17.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,151.00000	1,047	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		78.00000	0,084	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,098.00000	1,989	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		26.00000	0,026	20.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,082.00000	2,972	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		9.00000	0,009	25.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,075.00000	3,966	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	29.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		3.00000	0,003	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,880.00000	7,990	34.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		8.00000	0,007	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,885.00000	5,994	31.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,125.00000	4,015	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		2.00000	0,002	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,003	34.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,731.00000	7,840	34.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		8.00000	0,007	30.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,735.00000	5,844	30.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,274.00000	4,165	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		1.00000	0,002	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		3.00000	0,003	34.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,830.00000	7,940	34.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		8.00000	0,007	30.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,835.00000	5,944	30.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,175.00000	4,065	30.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		2.00000	0,002	30.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.44960	11.56570		17.30	0.00	0	883.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		444.00000	0,400	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		979.00000	1,050	18.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		501.00000	0,451	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		835.00000	0,901	18.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		472.00000	0,424	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		906.00000	0,974	18.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		11.00000	0,010	29.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,745.00000	7,860	29.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		22.00000	0,019	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,757.00000	5,869	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		93.00000	0,083	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,827.00000	3,933	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		233.00000	0,209	22.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,967.00000	2,059	22.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		738.00000	0,666	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		472.00000	0,516	17.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,396.00000	1,292	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		131.00000	0,142	16.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,304.00000	2,190	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		39.00000	0,040	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,285.00000	3,170	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		19.00000	0,020	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,272.00000	4,156	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		6.00000	0,006	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		10.00000	0,009	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,044.00000	8,159	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		18.00000	0,016	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,052.00000	6,166	26.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		82.00000	0,070	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,116.00000	4,220	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		202.00000	0,180	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,236.00000	2,330	22.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		603.00000	0,544	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		637.00000	0,694	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,158.00000	1,066	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		193.00000	0,216	16.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,015.00000	1,906	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		49.00000	0,056	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,990.00000	2,875	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		25.00000	0,025	21.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,976.00000	3,860	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		10.00000	0,010	25.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		9.00000	0,008	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,144.00000	8,258	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		17.00000	0,016	26.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,152.00000	6,266	26.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		76.00000	0,065	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,210.00000	4,315	26.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		192.00000	0,171	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,326.00000	2,421	22.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		566.00000	0,511	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		701.00000	0,761	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,089.00000	0,999	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		224.00000	0,249	16.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,923.00000	1,814	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		57.00000	0,064	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,892.00000	2,777	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		26.00000	0,027	20.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,877.00000	3,761	24.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		11.00000	0,011	24.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		11.00000	0,010	29.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,795.00000	7,910	29.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		21.00000	0,018	26.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,806.00000	5,918	26.19	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	15.35	Call		91.00000	0,081	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,876.00000	3,981	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		227.00000	0,204	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,012.00000	2,104	22.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		713.00000	0,643	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		497.00000	0,543	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,355.00000	1,251	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		139.00000	0,151	16.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,256.00000	2,142	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		40.00000	0,042	17.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,236.00000	3,121	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		20.00000	0,021	22.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,222.00000	4,107	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		7.00000	0,007	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		11.00000	0,010	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,845.00000	7,960	29.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		21.00000	0,018	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,855.00000	5,968	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		90.00000	0,080	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,924.00000	4,030	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		222.00000	0,200	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,056.00000	2,150	22.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		689.00000	0,621	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		524.00000	0,571	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,314.00000	1,211	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		148.00000	0,161	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,207.00000	2,093	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		41.00000	0,043	17.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,187.00000	3,072	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		21.00000	0,022	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,173.00000	4,058	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		7.00000	0,008	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		10.00000	0,009	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,995.00000	8,109	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		18.00000	0,016	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,003.00000	6,116	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		85.00000	0,073	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,069.00000	4,173	26.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		207.00000	0,185	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,191.00000	2,285	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		622.00000	0,562	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		606.00000	0,662	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,194.00000	1,100	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		178.00000	0,200	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,062.00000	1,952	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		46.00000	0,052	17.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,039.00000	2,924	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		24.00000	0,024	21.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,026.00000	3,910	25.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		10.00000	0,010	25.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		11.00000	0,010	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,895.00000	8,010	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		20.00000	0,017	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,904.00000	6,017	26.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		88.00000	0,078	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,972.00000	4,078	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		217.00000	0,195	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,101.00000	2,195	22.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		666.00000	0,599	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		550.00000	0,599	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,274.00000	1,171	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		158.00000	0,171	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,159.00000	2,045	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		43.00000	0,045	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,138.00000	3,023	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		22.00000	0,023	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,124.00000	4,009	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		8.00000	0,009	25.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		10.00000	0,009	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,945.00000	8,059	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		19.00000	0,017	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,953.00000	6,067	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		86.00000	0,075	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,021.00000	4,125	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		212.00000	0,190	22.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,146.00000	2,240	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		644.00000	0,580	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		578.00000	0,630	17.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,233.00000	1,135	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		168.00000	0,185	15.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,110.00000	1,998	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		44.00000	0,048	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,088.00000	2,973	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		23.00000	0,023	21.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,075.00000	3,959	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		9.00000	0,009	25.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		8.00000	0,007	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,293.00000	8,407	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		16.00000	0,015	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,301.00000	6,415	26.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		68.00000	0,058	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,352.00000	4,458	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		178.00000	0,158	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,462.00000	2,558	23.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		517.00000	0,465	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		801.00000	0,865	18.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		991.00000	0,906	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		276.00000	0,306	16.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,787.00000	1,679	16.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		71.00000	0,079	16.83	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	14/06/2010	Foreign Exchange Future	8.85	Call		2,745.00000	2,629	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		29.00000	0,029	20.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,729.00000	3,613	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		13.00000	0,013	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		9.00000	0,008	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,243.00000	8,358	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		17.00000	0,015	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,251.00000	6,365	26.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		71.00000	0,060	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,305.00000	4,410	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		182.00000	0,162	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,416.00000	2,512	23.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		533.00000	0,480	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		767.00000	0,830	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,023.00000	0,936	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		258.00000	0,286	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,832.00000	1,724	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		66.00000	0,074	16.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,794.00000	2,678	20.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		28.00000	0,028	20.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,778.00000	3,662	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		12.00000	0,012	24.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		8.00000	0,007	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,342.00000	8,457	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		16.00000	0,015	26.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,350.00000	6,465	26.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		66.00000	0,056	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,400.00000	4,506	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		173.00000	0,154	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,507.00000	2,604	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		960.00000	0,876	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		295.00000	0,326	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,742.00000	1,635	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		76.00000	0,085	16.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,695.00000	2,580	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		30.00000	0,030	20.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,679.00000	3,564	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		14.00000	0,014	24.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		8.00000	0,007	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,392.00000	8,507	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		16.00000	0,014	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,400.00000	6,514	26.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		63.00000	0,054	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,448.00000	4,554	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		169.00000	0,151	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,553.00000	2,651	23.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		486.00000	0,438	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		870.00000	0,938	18.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		930.00000	0,847	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		314.00000	0,347	16.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,698.00000	1,590	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		82.00000	0,090	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,646.00000	2,532	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		31.00000	0,032	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,630.00000	3,514	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		14.00000	0,014	24.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		9.00000	0,008	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,193.00000	8,308	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		17.00000	0,015	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,201.00000	6,315	26.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		73.00000	0,063	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,258.00000	4,363	26.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		187.00000	0,167	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,371.00000	2,467	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		549.00000	0,495	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		734.00000	0,795	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,056.00000	0,967	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		240.00000	0,267	16.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,877.00000	1,769	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		62.00000	0,069	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,843.00000	2,728	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		27.00000	0,028	20.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,828.00000	3,712	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		12.00000	0,012	24.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		8.00000	0,007	29.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,442.00000	8,557	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		16.00000	0,014	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,450.00000	6,564	27.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		61.00000	0,052	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,495.00000	4,602	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		165.00000	0,147	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,599.00000	2,697	23.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		900.00000	0,819	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		334.00000	0,369	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,654.00000	1,547	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		88.00000	0,097	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,597.00000	2,483	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		32.00000	0,033	19.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,581.00000	3,465	23.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		15.00000	0,015	23.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,006	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,591.00000	8,706	29.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		15.00000	0,014	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,599.00000	6,714	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		54.00000	0,047	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,639.00000	4,747	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		153.00000	0,136	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,738.00000	2,836	23.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		431.00000	0,388	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,016.00000	1,088	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	14/06/2010	Foreign Exchange Future	11.15	Call		816.00000	0,739	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		400.00000	0,439	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,523.00000	1,418	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		108.00000	0,118	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,451.00000	2,336	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		35.00000	0,036	18.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,433.00000	3,317	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		17.00000	0,017	23.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.81570	11.93870		17.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		89.00000	0,080	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,351.00000	8,464	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		142.00000	0,130	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,403.00000	6,514	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		224.00000	0,208	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,486.00000	4,592	25.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		394.00000	0,364	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,655.00000	2,748	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		800.00000	0,742	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,062.00000	1,126	18.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,225.00000	1,143	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		486.00000	0,527	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,917.00000	1,808	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		178.00000	0,192	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,801.00000	2,684	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		63.00000	0,068	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,771.00000	3,649	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		32.00000	0,033	20.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		851.00000	0,789	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		962.00000	1,023	18.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		88.00000	0,078	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,399.00000	8,512	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		140.00000	0,129	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,451.00000	6,563	28.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		222.00000	0,205	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,533.00000	4,639	25.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		388.00000	0,358	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,699.00000	2,792	22.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		784.00000	0,728	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,096.00000	1,162	18.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,198.00000	1,118	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		509.00000	0,552	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,877.00000	1,769	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		188.00000	0,203	16.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,755.00000	2,637	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		66.00000	0,071	17.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,722.00000	3,600	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		33.00000	0,034	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		68.00000	0,060	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,079.00000	9,194	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		120.00000	0,110	28.96	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	18.95	Put		7,131.00000	7,244	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		186.00000	0,173	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,198.00000	5,307	26.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		313.00000	0,290	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,324.00000	3,424	23.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		599.00000	0,556	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,611.00000	1,690	20.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		886.00000	0,823	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		898.00000	0,957	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,365.00000	1,278	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		377.00000	0,412	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,122.00000	2,010	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		133.00000	0,144	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,036.00000	2,919	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		48.00000	0,053	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		71.00000	0,063	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		8,982.00000	9,097	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		122.00000	0,112	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,034.00000	7,146	28.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		191.00000	0,177	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,102.00000	5,211	26.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		322.00000	0,298	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,233.00000	3,332	23.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		622.00000	0,577	19.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,533.00000	1,611	19.87	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	13/12/2010	Foreign Exchange Future	11.85	Call		925.00000	0,858	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		836.00000	0,892	17.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,433.00000	1,337	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		344.00000	0,371	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,210.00000	2,094	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		121.00000	0,128	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,134.00000	3,014	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		45.00000	0,048	17.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		96.00000	0,086	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,157.00000	8,270	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		149.00000	0,137	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,210.00000	6,321	27.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		237.00000	0,219	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,298.00000	4,403	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		421.00000	0,389	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,482.00000	2,573	22.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		868.00000	0,806	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		929.00000	0,990	18.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,336.00000	1,250	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		397.00000	0,434	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,080.00000	1,969	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		141.00000	0,153	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,989.00000	2,872	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		50.00000	0,056	17.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,968.00000	3,846	20.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		29.00000	0,030	20.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		93.00000	0,083	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,254.00000	8,367	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		145.00000	0,134	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,306.00000	6,418	28.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		230.00000	0,213	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,392.00000	4,497	25.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		407.00000	0,376	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,568.00000	2,660	22.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		833.00000	0,773	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		995.00000	1,057	18.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,279.00000	1,196	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		440.00000	0,480	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,998.00000	1,888	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		159.00000	0,172	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,895.00000	2,778	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		56.00000	0,062	17.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,869.00000	3,747	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		31.00000	0,031	20.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		83.00000	0,074	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,545.00000	8,658	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		135.00000	0,124	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,596.00000	6,708	28.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		213.00000	0,197	25.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,674.00000	4,781	25.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		369.00000	0,342	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,831.00000	2,926	22.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		739.00000	0,685	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,200.00000	1,269	18.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,123.00000	1,046	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		584.00000	0,630	17.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,760.00000	1,653	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		221.00000	0,237	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,616.00000	2,499	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		77.00000	0,083	16.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,575.00000	3,453	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		36.00000	0,037	19.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		79.00000	0,070	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,690.00000	8,804	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		131.00000	0,120	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,742.00000	6,854	28.54	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		205.00000	0,190	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,817.00000	4,924	26.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		353.00000	0,326	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,964.00000	3,060	22.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		697.00000	0,646	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,308.00000	1,380	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,052.00000	0,979	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		663.00000	0,713	17.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,647.00000	1,542	16.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		258.00000	0,276	16.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,479.00000	2,361	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		90.00000	0,095	16.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,428.00000	3,306	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		39.00000	0,040	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		100.00000	0,091	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,011.00000	8,125	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		153.00000	0,142	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,065.00000	6,176	27.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		246.00000	0,228	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,157.00000	4,262	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		441.00000	0,409	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,353.00000	2,443	21.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,113.00000	3,993	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		24.00000	0,027	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		99.00000	0,089	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,060.00000	8,173	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		152.00000	0,140	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,113.00000	6,224	27.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		243.00000	0,225	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,204.00000	4,309	25.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		435.00000	0,402	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,396.00000	2,486	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		905.00000	0,840	18.02	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		867.00000	0,924	18.02	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	13/12/2010	Foreign Exchange Future	10.90	Call		1,399.00000	1,307	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		360.00000	0,391	16.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,166.00000	2,052	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		127.00000	0,136	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,085.00000	2,966	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		47.00000	0,050	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,065.00000	3,944	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		26.00000	0,028	21.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		98.00000	0,088	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,109.00000	8,222	29.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		150.00000	0,139	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,162.00000	6,273	27.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		240.00000	0,222	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,251.00000	4,356	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		428.00000	0,396	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,439.00000	2,530	21.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		4,017.00000	3,895	21.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		28.00000	0,029	21.11	0.00	0	0.00
AL13	On	04/02/2010	Index Future			249.97700	254.12600			0.00	0	22.00
AL7T	On	04/02/2010	Index Future			318.72200	323.47000			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.83000	300.68200			0.00	0	585.00
ALBI	On	06/05/2010	Index Future			306.35200	306.20200			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			296.15000	311.39000			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			6.91270	6.97360		15.97	0.00	0	12,155.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	54.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,876.00000	7,937	54.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,877.00000	3,937	46.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	33.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,877.00000	1,938	33.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,125.00000	1,064	25.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,001	25.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,124.00000	2,063	30.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	30.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,124.00000	4,063	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	54.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,826.00000	7,887	54.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	50.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,826.00000	5,887	50.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,827.00000	3,887	46.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	32.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,827.00000	1,888	32.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,175.00000	1,114	26.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	26.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,174.00000	2,113	30.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	30.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,174.00000	3,113	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,174.00000	4,113	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,926.00000	7,987	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,926.00000	5,987	50.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,927.00000	3,987	47.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	33.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,927.00000	1,988	33.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,074.00000	2,013	31.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	31.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,074.00000	3,013	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,074.00000	4,013	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,776.00000	7,837	54.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	50.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,776.00000	5,837	50.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	46.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,777.00000	3,837	46.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	32.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,778.00000	1,838	32.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,224.00000	1,164	26.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		1.00000	0,001	26.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,224.00000	2,163	30.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	30.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,224.00000	3,163	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,224.00000	4,163	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	54.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,726.00000	7,787	54.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	50.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,726.00000	5,787	50.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	45.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,727.00000	3,787	45.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	31.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,728.00000	1,788	31.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,274.00000	1,213	26.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		1.00000	0,000	26.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,274.00000	2,213	29.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,274.00000	3,213	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,274.00000	4,213	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	53.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,426.00000	7,487	53.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	49.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,426.00000	5,487	49.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	43.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,427.00000	3,487	43.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		2.00000	0,002	29.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,429.00000	1,489	29.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,574.00000	1,513	28.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	28.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,574.00000	2,513	27.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,574.00000	3,513	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,574.00000	4,513	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	53.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,676.00000	7,737	53.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	49.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,676.00000	5,737	49.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,677.00000	3,737	45.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	31.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,678.00000	1,738	31.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,324.00000	1,263	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,324.00000	2,263	29.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,324.00000	3,263	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,324.00000	4,263	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	53.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,626.00000	7,687	53.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	45.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,627.00000	3,687	45.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	30.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,628.00000	1,688	30.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,374.00000	1,313	27.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,374.00000	2,313	28.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	28.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,374.00000	4,313	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	53.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,576.00000	7,637	53.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	44.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,577.00000	3,637	44.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		2.00000	0,001	30.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,578.00000	1,638	30.44	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	5.55	Call		1,424.00000	1,363	27.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,424.00000	2,363	28.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	28.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,424.00000	4,363	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	53.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,526.00000	7,587	53.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	49.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,526.00000	5,587	49.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,527.00000	3,587	44.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		2.00000	0,001	30.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,528.00000	1,588	30.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,474.00000	1,413	27.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,474.00000	2,413	27.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	27.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,474.00000	3,413	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,474.00000	4,413	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	53.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,476.00000	7,537	53.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	49.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,476.00000	5,537	49.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	44.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,477.00000	3,537	44.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		2.00000	0,001	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,478.00000	1,538	29.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,524.00000	1,463	28.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	28.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,524.00000	2,463	27.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,524.00000	3,463	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,524.00000	4,463	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	53.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,376.00000	7,437	53.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,376.00000	5,437	49.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	43.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,377.00000	3,437	43.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,624.00000	2,563	26.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	26.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,624.00000	3,563	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		1,026.00000	0,965	25.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,002	25.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		927.00000	0,866	24.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		3.00000	0,003	24.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		829.00000	0,768	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		5.00000	0,005	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		976.00000	0,916	24.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		3.00000	0,003	24.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,075.00000	1,015	25.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,002	25.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		780.00000	0,720	22.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		6.00000	0,007	22.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		878.00000	0,817	23.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		4.00000	0,004	23.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	49.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,576.00000	5,637	49.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,077.00000	4,137	47.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	37.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,577.00000	2,637	37.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		5.00000	0,003	26.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,081.00000	1,140	26.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,924.00000	1,863	30.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	30.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,424.00000	3,363	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,924.00000	4,863	22.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,424.00000	6,363	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,626.00000	5,687	49.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,126.00000	4,187	47.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	38.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,627.00000	2,687	38.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		4.00000	0,003	26.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,131.00000	1,190	26.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,874.00000	1,813	30.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	30.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,374.00000	3,313	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,874.00000	4,813	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,374.00000	6,313	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	50.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,876.00000	5,937	50.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,376.00000	4,437	47.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	39.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,877.00000	2,937	39.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		2.00000	0,002	28.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,379.00000	1,439	28.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,624.00000	1,563	28.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,124.00000	3,063	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,624.00000	4,563	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,124.00000	6,063	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		731.00000	0,671	22.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		7.00000	0,008	22.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		52.00000	0,037	19.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		328.00000	0,374	19.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		73.00000	0,053	18.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		249.00000	0,290	18.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		102.00000	0,076	17.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		178.00000	0,213	17.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		141.00000	0,108	16.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		118.00000	0,145	16.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		206.00000	0,159	16.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		82.00000	0,096	16.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		280.00000	0,228	17.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		56.00000	0,065	17.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		449.00000	0,392	19.33	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.55	Put		26.00000	0,029	19.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Call		541.00000	0,482	20.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Put		17.00000	0,019	20.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Call		635.00000	0,576	21.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Put		11.00000	0,013	21.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Call		683.00000	0,623	21.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Put		9.00000	0,010	21.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Call		588.00000	0,529	20.76	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Put		14.00000	0,016	20.76	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Call		44.00000	0,031	19.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Put		370.00000	0,418	19.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Call		61.00000	0,044	18.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Put		288.00000	0,331	18.60	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Call		86.00000	0,063	17.73	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Put		212.00000	0,250	17.73	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Call		120.00000	0,091	16.85	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Put		146.00000	0,178	16.85	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Call		172.00000	0,128	15.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Put		99.00000	0,115	15.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Call		242.00000	0,192	16.93	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Put		68.00000	0,079	16.93	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Call		320.00000	0,267	17.89	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Put		47.00000	0,054	17.89	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Call		405.00000	0,349	18.85	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Put		31.00000	0,036	18.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		495.00000	0,437	19.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		21.00000	0,024	19.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		362.00000	0,307	18.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		38.00000	0,044	18.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,076.00000	8,137	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,076.00000	6,137	50.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		1.00000	0,001	34.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,077.00000	2,138	34.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,924.00000	2,863	24.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	24.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,924.00000	3,863	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,026.00000	8,087	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,026.00000	6,087	50.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,027.00000	4,087	47.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	34.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,027.00000	2,088	34.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,974.00000	1,913	30.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	30.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,974.00000	2,913	23.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,974.00000	3,913	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,126.00000	8,187	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,126.00000	6,187	50.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		1.00000	0,000	34.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,127.00000	2,187	34.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,874.00000	2,813	24.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	24.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,874.00000	3,813	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		7,976.00000	8,037	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	50.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		5,976.00000	6,037	50.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		3,977.00000	4,037	47.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,001	33.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		1,977.00000	2,038	33.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		2,024.00000	1,963	31.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	31.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		3,024.00000	2,963	23.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		4,024.00000	3,963	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,226.00000	8,287	54.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	50.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,226.00000	6,287	50.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,226.00000	4,287	47.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		1.00000	0,000	35.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,227.00000	2,287	35.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,774.00000	1,713	29.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	29.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,774.00000	2,713	25.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	25.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,774.00000	3,713	22.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	22.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.95960	7.02090		16.29	0.00	0	8,478.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,779.00000	7,840	40.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	34.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,780.00000	5,841	34.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		3.00000	0,002	29.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,782.00000	3,842	29.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		16.00000	0,014	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,795.00000	1,854	22.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,233.00000	1,172	18.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,012	18.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,222.00000	2,161	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,221.00000	3,160	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,221.00000	4,160	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,879.00000	7,940	40.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,880.00000	5,941	35.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	30.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,881.00000	3,942	30.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		14.00000	0,013	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,893.00000	1,953	23.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,135.00000	1,075	18.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		14.00000	0,015	18.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,123.00000	2,062	25.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,121.00000	3,060	28.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,121.00000	4,060	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	41.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		7,929.00000	7,990	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	35.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,930.00000	5,991	35.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,931.00000	3,992	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		13.00000	0,012	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		1,942.00000	2,002	23.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,087.00000	1,026	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		16.00000	0,016	17.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,073.00000	2,012	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	24.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,071.00000	3,010	28.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,071.00000	4,010	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,829.00000	7,890	40.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	34.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,830.00000	5,891	34.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,832.00000	3,892	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		15.00000	0,013	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,844.00000	1,903	22.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,184.00000	1,123	18.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,013	18.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,173.00000	2,111	25.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,001	25.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,171.00000	3,110	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,171.00000	4,110	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,729.00000	7,790	40.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	34.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,730.00000	5,791	34.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		3.00000	0,002	29.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,732.00000	3,792	29.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		17.00000	0,015	22.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,746.00000	1,805	22.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,281.00000	1,221	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,011	19.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,272.00000	2,211	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,271.00000	3,210	27.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,271.00000	4,210	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,429.00000	7,490	39.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	33.93	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	15/03/2010	Foreign Exchange Future	12.45	Put		5,430.00000	5,491	33.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	0,003	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,432.00000	3,493	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		26.00000	0,023	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,455.00000	1,513	21.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,577.00000	1,516	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,571.00000	2,510	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,571.00000	3,510	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,571.00000	4,510	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,629.00000	7,690	40.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,630.00000	5,691	34.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		3.00000	0,002	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,632.00000	3,692	29.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		20.00000	0,017	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,649.00000	1,707	22.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,380.00000	1,319	19.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	19.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,372.00000	2,310	26.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	26.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,371.00000	3,310	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,371.00000	4,310	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,679.00000	7,740	40.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,680.00000	5,741	34.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		3.00000	0,002	29.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,682.00000	3,742	29.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		18.00000	0,016	22.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,698.00000	1,756	22.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,330.00000	1,270	19.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,010	19.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,322.00000	2,261	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,321.00000	3,260	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,321.00000	4,260	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,579.00000	7,640	39.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,580.00000	5,641	34.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		3.00000	0,002	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,582.00000	3,642	28.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		21.00000	0,019	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,600.00000	1,659	22.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,429.00000	1,368	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,422.00000	2,360	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	26.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,421.00000	3,360	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,421.00000	4,360	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,529.00000	7,590	39.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,530.00000	5,591	34.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		3.00000	0,003	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,532.00000	3,593	28.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		23.00000	0,020	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,552.00000	1,610	21.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,478.00000	1,417	20.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	20.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,472.00000	2,410	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,471.00000	3,410	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,471.00000	4,410	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,479.00000	7,540	39.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,480.00000	5,541	34.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,482.00000	3,543	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		24.00000	0,022	21.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,504.00000	1,562	21.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,527.00000	1,466	20.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,006	20.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,521.00000	2,460	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,521.00000	3,460	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,521.00000	4,460	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,379.00000	7,440	39.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	33.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,380.00000	5,441	33.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,003	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,382.00000	3,443	28.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		28.00000	0,025	21.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,407.00000	1,465	21.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,626.00000	1,565	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,005	21.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,621.00000	2,560	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,621.00000	3,560	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,621.00000	4,560	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		945.00000	0,888	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		24.00000	0,028	17.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		1,038.00000	0,980	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		17.00000	0,020	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		991.00000	0,933	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		21.00000	0,023	17.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		300.00000	0,263	16.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		229.00000	0,253	16.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		357.00000	0,317	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		186.00000	0,207	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		421.00000	0,377	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		150.00000	0,167	16.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		563.00000	0,514	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		92.00000	0,104	16.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		642.00000	0,590	16.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		71.00000	0,080	16.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		724.00000	0,670	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		53.00000	0,060	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		810.00000	0,755	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		40.00000	0,045	17.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		900.00000	0,843	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		29.00000	0,033	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		855.00000	0,798	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		34.00000	0,038	17.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		232.00000	0,205	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		312.00000	0,345	16.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		273.00000	0,242	16.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		253.00000	0,282	16.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		328.00000	0,289	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		207.00000	0,229	16.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		388.00000	0,346	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		167.00000	0,186	16.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		454.00000	0,409	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		133.00000	0,149	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		526.00000	0,477	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		105.00000	0,117	16.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		602.00000	0,551	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		81.00000	0,091	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		682.00000	0,630	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		62.00000	0,070	17.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		767.00000	0,712	17.18	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	6.30	Put		46.00000	0,052	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		489.00000	0,442	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		118.00000	0,132	16.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,079.00000	8,140	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	35.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,080.00000	6,140	35.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		2.00000	0,002	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,081.00000	4,142	30.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		11.00000	0,010	23.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,090.00000	2,150	23.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,924.00000	1,863	23.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	23.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,921.00000	2,860	28.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,921.00000	3,860	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,029.00000	8,090	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,030.00000	6,091	35.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		2.00000	0,002	30.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,031.00000	4,092	30.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		12.00000	0,010	23.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,041.00000	2,100	23.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		252.00000	0,223	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		281.00000	0,313	16.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,974.00000	1,912	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,002	24.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,971.00000	2,910	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,971.00000	3,910	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		7,979.00000	8,040	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	35.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		5,980.00000	6,041	35.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		3,981.00000	4,042	30.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		12.00000	0,011	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		1,992.00000	2,051	23.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		2,023.00000	1,962	24.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		3.00000	0,002	24.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		3,021.00000	2,960	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		4,021.00000	3,960	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,129.00000	8,190	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	35.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,130.00000	6,190	35.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,131.00000	4,192	30.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		10.00000	0,009	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,139.00000	2,199	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		214.00000	0,188	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		343.00000	0,378	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,874.00000	1,813	23.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	23.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,871.00000	2,810	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,871.00000	3,810	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,229.00000	8,290	41.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,000	36.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,230.00000	6,290	36.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	30.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,231.00000	4,292	30.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		9.00000	0,008	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,238.00000	2,298	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		181.00000	0,159	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		410.00000	0,449	17.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,775.00000	1,714	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	22.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,771.00000	2,710	27.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,771.00000	3,710	24.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	24.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.99860	7.06200		16.58	0.00	0	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,539.00000	7,602	32.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		3.00000	0,002	29.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,541.00000	5,603	29.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		11.00000	0,009	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,549.00000	3,610	25.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		79.00000	0,072	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,617.00000	1,673	22.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		607.00000	0,562	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		145.00000	0,163	15.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,477.00000	1,414	17.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		15.00000	0,015	17.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,466.00000	2,402	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		4.00000	0,003	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,462.00000	3,399	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,462.00000	4,399	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,489.00000	7,552	32.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	0,003	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,491.00000	5,554	29.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		11.00000	0,010	25.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,499.00000	3,561	25.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		83.00000	0,075	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,571.00000	1,626	22.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		641.00000	0,594	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		129.00000	0,145	15.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,526.00000	1,463	17.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		14.00000	0,014	17.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,515.00000	2,452	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,003	24.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,512.00000	3,449	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,512.00000	4,449	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,439.00000	7,502	32.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	0,003	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,441.00000	5,504	28.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		12.00000	0,011	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,450.00000	3,512	25.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		86.00000	0,078	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,524.00000	1,579	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		675.00000	0,627	15.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		113.00000	0,128	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,575.00000	1,512	18.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		13.00000	0,013	18.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,565.00000	2,502	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,003	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,562.00000	3,499	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,562.00000	4,499	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		544.00000	0,501	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		182.00000	0,202	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,789.00000	7,852	32.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	29.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,790.00000	5,853	29.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		8.00000	0,007	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,796.00000	3,858	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		66.00000	0,060	23.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,854.00000	1,911	23.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		458.00000	0,420	16.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		246.00000	0,271	16.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,233.00000	1,170	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		21.00000	0,021	15.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,218.00000	2,154	22.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,213.00000	3,149	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	27.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,212.00000	4,149	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	32.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,689.00000	7,752	32.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		3.00000	0,002	29.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,691.00000	5,753	29.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		9.00000	0,008	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,697.00000	3,759	25.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		71.00000	0,064	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,759.00000	1,815	22.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		514.00000	0,473	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		202.00000	0,224	16.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,330.00000	1,267	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		18.00000	0,018	16.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,317.00000	2,254	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	23.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,313.00000	3,249	28.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,312.00000	4,249	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	32.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,839.00000	7,902	32.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	29.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,840.00000	5,903	29.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		8.00000	0,007	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,846.00000	3,908	25.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		64.00000	0,058	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,902.00000	1,959	23.53	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		432.00000	0,396	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		270.00000	0,297	16.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,184.00000	1,122	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		22.00000	0,023	15.26	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,168.00000	2,105	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		6.00000	0,006	22.34	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,163.00000	3,100	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,001	27.84	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,162.00000	4,099	29.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		1.00000	0,001	32.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,739.00000	7,802	32.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		3.00000	0,002	29.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,741.00000	5,803	29.51	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		9.00000	0,008	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,747.00000	3,809	25.72	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		68.00000	0,062	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,806.00000	1,863	23.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		486.00000	0,446	16.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		224.00000	0,247	16.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,281.00000	1,219	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,020	15.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,267.00000	2,204	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	22.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,263.00000	3,199	28.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	28.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,262.00000	4,199	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,589.00000	7,652	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		3.00000	0,002	29.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,591.00000	5,653	29.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		10.00000	0,009	25.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,598.00000	3,660	25.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		76.00000	0,069	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,664.00000	1,720	22.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		575.00000	0,531	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		163.00000	0,182	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,428.00000	1,365	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		16.00000	0,016	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,416.00000	2,353	23.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,004	23.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,412.00000	3,349	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,412.00000	4,349	29.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,089.00000	8,152	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,090.00000	6,153	30.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	26.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,094.00000	4,157	26.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		51.00000	0,046	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,139.00000	2,197	24.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		324.00000	0,296	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		412.00000	0,447	17.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		951.00000	0,895	14.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		39.00000	0,046	14.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,921.00000	1,858	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		9.00000	0,009	20.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,914.00000	2,850	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		2.00000	0,001	26.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,912.00000	3,849	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,039.00000	8,102	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,040.00000	6,103	30.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		7.00000	0,006	26.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,045.00000	4,107	26.13	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		54.00000	0,048	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,092.00000	2,149	24.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		342.00000	0,313	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		380.00000	0,414	16.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		995.00000	0,937	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		33.00000	0,038	14.75	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,970.00000	1,907	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		8.00000	0,008	21.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,963.00000	2,900	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	27.03	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,962.00000	3,899	29.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	29.65	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		1.00000	0,001	32.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		7,939.00000	8,002	32.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		2.00000	0,002	29.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		5,940.00000	6,003	29.91	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		7.00000	0,006	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		3,945.00000	4,007	25.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		59.00000	0,054	23.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		1,997.00000	2,055	23.90	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		384.00000	0,350	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		322.00000	0,351	16.58	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,087.00000	1,025	14.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		25.00000	0,026	14.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		2,069.00000	2,006	21.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,063.00000	3,000	27.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		4,062.00000	3,999	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,889.00000	7,952	32.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	29.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,890.00000	5,953	29.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		7.00000	0,007	25.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,895.00000	3,958	25.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		61.00000	0,056	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		1,949.00000	2,007	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		408.00000	0,372	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		296.00000	0,323	16.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,135.00000	1,073	14.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		23.00000	0,024	14.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,119.00000	2,055	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		7.00000	0,006	22.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,113.00000	3,050	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	27.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,112.00000	4,049	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,139.00000	8,202	32.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,140.00000	6,203	30.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		6.00000	0,005	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,144.00000	4,206	26.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		49.00000	0,043	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,187.00000	2,244	24.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		306.00000	0,280	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		444.00000	0,481	17.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		908.00000	0,853	14.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		46.00000	0,054	14.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,871.00000	1,808	20.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	20.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,864.00000	2,800	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		2.00000	0,001	26.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,862.00000	3,799	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	29.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		7,989.00000	8,052	32.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	29.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		5,990.00000	6,053	29.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		7.00000	0,006	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		3,995.00000	4,057	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		57.00000	0,051	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,045.00000	2,102	23.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		362.00000	0,331	16.76	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Put		350.00000	0,382	16.76	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Call		1,039.00000	0,981	14.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.05	Put		27.00000	0,032	14.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Call		2,020.00000	1,957	21.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.05	Put		8.00000	0,008	21.39	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Call		3,013.00000	2,950	27.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.05	Put		1.00000	0,001	27.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Call		4,012.00000	3,949	29.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.05	Put		0.00000	0,000	29.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Call		1.00000	0,001	32.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.25	Put		8,189.00000	8,252	32.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Call		2.00000	0,002	30.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.25	Put		6,190.00000	6,253	30.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Call		6.00000	0,005	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.25	Put		4,194.00000	4,256	26.43	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Call		46.00000	0,041	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.25	Put		2,234.00000	2,292	24.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Call		290.00000	0,264	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.25	Put		478.00000	0,515	17.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Call		867.00000	0,813	15.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.25	Put		55.00000	0,064	15.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Call		1,822.00000	1,759	19.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.25	Put		10.00000	0,010	19.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Call		2,814.00000	2,751	26.15	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.25	Put		2.00000	0,002	26.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,812.00000	3,749	29.31	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.31	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.66400	130.55200			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.06300	132.94900			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.51000	302.32250		5.37	0.00	0	1,525.00
GOVI	On 06/05/2010	GOVI			308.06300	307.87300		6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.80600	313.61200		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			364.40600	364.55900			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	JFra			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On 06/05/2010	JFra			7.12100	7.10400		0.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JFRA	On	05/08/2010	JFra		7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	JFra		7.66000	7.63400		0.38	0.00	0	0.00
JN02	On	04/02/2010	JNOTE		7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE		8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE		9.02700	8.93500		8.73	0.00	0	0.00
JROD	On	30/11/2009	Rodi		6.73200	6.73500			0.00	0	0.00
JROD	On	31/12/2009	Rodi		6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi		7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi		6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi		7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future		291.57100	291.59000			0.00	0	3.00
OTH1	On	06/05/2010	Index Future		296.92300	296.94300			0.00	0	0.00
R155	On	04/02/2010	Bond Future		7.57100	7.50100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50		1,081.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50		1,083.00000	0,108		0.00	0	0.00
R157	On	04/02/2010	Bond Future		8.45200	8.48400		5.50	0.00	0	6,646.00
R157	On	04/02/2010	Bond Future	7.75		220.00000	0,229	5.41	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75		3,948.00000	3,798	5.41	0.00	0	0.00
R157	On	06/05/2010	Bond Future		8.52100	8.55600		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50		1,649.00000	1,715	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50		1,916.00000	1,815	5.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			8.56200	8.59900		5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,626.00000	2,708	5.34	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,940.00000	1,853	5.34	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.08000	9.06000		11.75	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		347.00000	0,305	11.60	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,318.00000	8,462	11.60	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.12700	9.10700		11.75	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,289.00000	3,170	11.75	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,282.00000	4,348	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.16100	9.14000		12.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,179.00000	5,047	12.22	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,183.00000	4,242	12.22	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.50200	8.54500		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		52.00000	0,056	5.14	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,268.00000	4,103	5.14	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.56800	8.61400		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,229.00000	1,298	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,658.00000	1,554	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.60600	8.65500		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,481.00000	2,581	5.26	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,256.00000	1,180	5.26	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.03600	9.04700		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		174.00000	0,168	7.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2010	Bond Future	8.20	Put		4,764.00000	4,700	7.47	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.10400	9.11600		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,786.00000	1,797	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,382.00000	2,332	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.15200	9.16500		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,859.00000	2,879	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,437.00000	2,392	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.03500	9.04600		9.00	0.00	0	3,649.00
R204	On	04/02/2010	Bond Future	8.20	Call		203.00000	0,197	8.68	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,246.00000	5,177	8.68	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,496.00000	1,497	9.00	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,761.00000	1,699	9.00	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		488.00000	0,480	8.78	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,704.00000	3,632	8.78	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.09800	9.11000		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,970.00000	1,982	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,592.00000	2,537	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.14300	9.15500		9.00	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,203.00000	3,223	9.17	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,682.00000	2,635	9.17	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.57700	8.62100		5.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		84.00000	0,089	5.40	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,757.00000	3,621	5.40	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.66400	8.71200		5.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	06/05/2010	Bond Future	8.75	Call		1,470.00000	1,535	5.20	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,355.00000	1,275	5.20	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.72100	8.77200		4.75	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,921.00000	1,997	4.81	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,277.00000	1,207	4.81	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.20400	9.20500		10.00	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		155.00000	0,144	9.69	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		6,015.00000	5,998	9.69	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.26900	9.27000		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,288.00000	2,270	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,403.00000	2,380	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31900	9.32000		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,555.00000	3,542	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,544.00000	2,525	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.20100	9.20100		10.50	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		347.00000	0,328	10.34	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,763.00000	4,745	10.34	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.25800	9.25900		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,396.00000	2,378	10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,450.00000	2,426	10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.30000	9.30100		10.75	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,767.00000	3,753	10.93	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,604.00000	2,584	10.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2010	Bond Future			8.73200	8.70200		14.75	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		63.00000	0,050	14.60	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		10,968.00000	11,197	14.60	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		9,558.00000	9,315	16.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		119.00000	0,119	16.63	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.76000	8.72900		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		2,247.00000	2,117	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,135.00000	4,254	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.77600	8.74400		15.00	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		4,020.00000	3,864	15.30	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,972.00000	4,072	15.30	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.74500	298.56500			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.22900	304.04600			0.00	0	0.00

Total for Derivatives :										77,643,502.20	11,374	325,757.00
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j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.52000	7.45000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.37000	8.40000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.03000	9.01000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.43500	8.47000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.95500	8.97000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.97000	8.98000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.49500	8.53000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.13500	9.14000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.13500	9.14000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.70000	8.67000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										77,643,502.20	11,374	325,757.00