



Daily MTM Report

Daily summary for: 17/11/2009

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			7.48140	7.39730		18.94	187,521,291.00	25,065	312,702.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,953.00000	8,869	53.22	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	50.82	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,953.00000	6,869	50.82	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,503.00000	8,419	53.22	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,497.00000	3,581	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,703.00000	8,619	53.22	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	50.30	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,703.00000	6,619	50.30	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		351.00000	0,420	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		54.00000	0,039	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,298.00000	1,382	24.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		1.00000	0,001	24.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,297.00000	2,381	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,297.00000	3,381	29.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,453.00000	8,369	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	49.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,453.00000	6,369	49.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,547.00000	3,631	35.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	35.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,603.00000	8,519	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,397.00000	3,481	31.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,903.00000	8,819	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	50.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,903.00000	6,819	50.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,103.00000	9,019	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	51.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,103.00000	7,019	51.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		113.00000	0,145	18.94	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		216.00000	0,164	18.94	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		900.00000	0,983	23.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		3.00000	0,002	23.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,897.00000	1,981	27.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	27.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,897.00000	2,981	20.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		9,053.00000	8,969	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		9,003.00000	8,919	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	50.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		7,003.00000	6,919	50.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,803.00000	8,719	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	50.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,803.00000	6,719	50.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,198.00000	1,282	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		1.00000	0,001	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,197.00000	2,281	25.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,197.00000	3,281	27.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,853.00000	8,769	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	50.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,853.00000	6,769	50.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,753.00000	8,669	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	50.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,753.00000	6,669	50.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		312.00000	0,379	20.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		65.00000	0,048	20.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,248.00000	1,332	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		1.00000	0,001	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,247.00000	2,331	24.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	24.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,247.00000	3,331	28.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,653.00000	8,569	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	45.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,653.00000	4,569	45.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,553.00000	8,469	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	49.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,553.00000	6,469	49.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	51.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		7,053.00000	6,969	51.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	43.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4,053.00000	3,969	43.89	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	5.95	Call		1,447.00000	1,531	25.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	25.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,447.00000	2,531	23.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,447.00000	3,531	32.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	51.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,153.00000	7,069	51.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		391.00000	0,463	20.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		44.00000	0,032	20.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,347.00000	1,432	25.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,001	25.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,347.00000	3,431	30.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	30.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,503.00000	7,419	51.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		999.00000	1,083	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		2.00000	0,002	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		1,997.00000	2,081	26.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	26.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		2,997.00000	3,081	23.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	51.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,353.00000	7,269	51.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,148.00000	1,232	24.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		1.00000	0,001	24.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,147.00000	2,231	25.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,147.00000	3,231	26.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	26.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	51.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,403.00000	7,319	51.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,097.00000	2,181	25.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,097.00000	3,181	25.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	51.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,453.00000	7,369	51.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,049.00000	1,132	23.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		2.00000	0,001	23.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,047.00000	2,131	26.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	26.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,047.00000	3,131	24.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	52.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,553.00000	7,469	52.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		131.00000	0,171	19.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		184.00000	0,140	19.16	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		950.00000	1,033	23.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		3.00000	0,002	23.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		1,947.00000	2,031	26.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	26.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		2,947.00000	3,031	21.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	52.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,703.00000	7,619	52.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		803.00000	0,885	22.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		6.00000	0,004	22.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,797.00000	1,881	26.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	26.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,797.00000	2,881	21.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	21.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		754.00000	0,836	22.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		7.00000	0,005	22.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,747.00000	1,831	26.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,747.00000	2,831	21.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	21.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	53.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		8,003.00000	7,919	53.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,497.00000	1,581	25.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	25.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,497.00000	2,581	23.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	52.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,953.00000	7,869	52.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,547.00000	1,631	25.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	25.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,547.00000	2,631	23.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	52.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,853.00000	7,769	52.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		659.00000	0,739	22.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		12.00000	0,008	22.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,647.00000	1,731	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	26.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,647.00000	2,731	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	22.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	52.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,753.00000	7,669	52.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	51.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,203.00000	7,119	51.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,597.00000	1,681	26.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		433.00000	0,507	21.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		36.00000	0,026	21.11	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,397.00000	1,481	25.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,397.00000	2,481	24.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	24.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		179.00000	0,232	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		132.00000	0,101	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,903.00000	7,819	52.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		43.00000	0,057	20.64	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		446.00000	0,376	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,098.00000	1,182	24.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		1.00000	0,001	24.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,597.00000	2,681	22.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	22.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,097.00000	4,181	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,153.00000	8,069	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		851.00000	0,934	23.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		4.00000	0,003	23.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,347.00000	2,431	24.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,847.00000	3,931	41.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		612.00000	0,691	21.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		15.00000	0,010	21.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	35.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,853.00000	2,769	35.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		476.00000	0,552	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		29.00000	0,021	21.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		566.00000	0,644	21.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		19.00000	0,013	21.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		520.00000	0,598	21.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		23.00000	0,017	21.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		209.00000	0,266	19.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		112.00000	0,085	19.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	39.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,453.00000	3,369	39.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		97.00000	0,125	19.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		250.00000	0,194	19.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		276.00000	0,339	20.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		79.00000	0,058	20.25	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	47.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,653.00000	5,569	47.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	47.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,253.00000	5,169	47.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		241.00000	0,302	20.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		94.00000	0,071	20.03	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		152.00000	0,200	19.38	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		155.00000	0,119	19.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	48.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,953.00000	5,869	48.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		51.00000	0,067	20.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		404.00000	0,336	20.36	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	48.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		6,053.00000	5,969	48.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		37.00000	0,048	20.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		490.00000	0,417	20.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	50.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,653.00000	6,569	50.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		5.00000	0,007	24.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1,058.00000	0,976	24.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		14.00000	0,018	22.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		767.00000	0,687	22.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	50.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,603.00000	6,519	50.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	49.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,253.00000	6,169	49.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	46.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		5,053.00000	4,969	46.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	49.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,403.00000	6,319	49.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	49.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,503.00000	6,419	49.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,353.00000	6,269	49.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	46.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,153.00000	5,069	46.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	45.32	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	11.95	Put		4,553.00000	4,469	45.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	43.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,953.00000	3,869	43.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	39.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,353.00000	3,269	39.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,753.00000	2,669	34.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,153.00000	2,069	30.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,002	27.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,554.00000	1,471	27.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		7.00000	0,009	23.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		960.00000	0,878	23.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		22.00000	0,029	21.77	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		625.00000	0,548	21.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		83.00000	0,107	19.51	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		286.00000	0,226	19.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	45.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,453.00000	4,369	45.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	42.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,853.00000	3,769	42.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	38.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,253.00000	3,169	38.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,653.00000	2,569	34.11	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	9.45	Call		0.00000	0,000	29.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2,053.00000	1,969	29.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2.00000	0,002	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,455.00000	1,371	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		10.00000	0,013	23.19	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		863.00000	0,782	23.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		71.00000	0,092	19.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		324.00000	0,261	19.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		8.00000	0,011	23.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		911.00000	0,830	23.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		60.00000	0,078	20.07	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		363.00000	0,297	20.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	48.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,853.00000	5,769	48.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	45.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,753.00000	4,669	45.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,153.00000	4,069	44.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	40.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,553.00000	3,469	40.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,953.00000	2,869	36.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,353.00000	2,269	32.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1.00000	0,001	28.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,754.00000	1,670	28.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		4.00000	0,005	24.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,157.00000	1,074	24.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		26.00000	0,035	21.49	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		579.00000	0,504	21.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		31.00000	0,041	21.21	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		534.00000	0,460	21.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,453.00000	5,369	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	46.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,853.00000	4,769	46.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	44.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,253.00000	4,169	44.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	41.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,653.00000	3,569	41.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		3,053.00000	2,969	36.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	32.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,453.00000	2,369	32.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1.00000	0,001	28.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,854.00000	1,770	28.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3.00000	0,004	25.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,256.00000	1,173	25.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		19.00000	0,025	22.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		672.00000	0,594	22.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		16.00000	0,021	22.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		719.00000	0,640	22.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		12.00000	0,015	22.90	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		815.00000	0,734	22.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	49.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,153.00000	6,069	49.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	47.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,553.00000	5,469	47.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	46.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,953.00000	4,869	46.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	44.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,353.00000	4,269	44.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	41.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,753.00000	3,669	41.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	33.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,553.00000	2,469	33.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,001	29.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,953.00000	1,870	29.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2.00000	0,003	26.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,355.00000	1,272	26.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	48.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		6,003.00000	5,919	48.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,803.00000	4,719	45.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	40.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,603.00000	3,519	40.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	32.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,403.00000	2,319	32.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1.00000	0,001	28.56	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,804.00000	1,720	28.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3.00000	0,004	25.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,206.00000	1,123	25.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	49.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,103.00000	6,019	49.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	47.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,503.00000	5,419	47.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,303.00000	4,219	44.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,103.00000	3,019	37.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,001	29.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,903.00000	1,820	29.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2.00000	0,003	25.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,305.00000	1,222	25.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	49.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,303.00000	6,219	49.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	46.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,103.00000	5,019	46.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	42.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,903.00000	3,819	42.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,703.00000	2,619	34.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	30.26	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,103.00000	2,019	30.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,002	26.87	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,504.00000	1,421	26.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,203.00000	6,119	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,403.00000	4,319	44.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,203.00000	3,119	37.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	29.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2,003.00000	1,919	29.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2.00000	0,002	26.30	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,405.00000	1,321	26.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	46.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,203.00000	5,119	46.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	43.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		4,003.00000	3,919	43.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	35.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,803.00000	2,719	35.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,203.00000	2,119	30.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	27.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,604.00000	1,520	27.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		6.00000	0,008	24.04	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1,009.00000	0,927	24.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	48.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,903.00000	5,819	48.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	45.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,703.00000	4,619	45.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,503.00000	3,419	40.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	31.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,303.00000	2,219	31.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1.00000	0,001	28.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,704.00000	1,620	28.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		4.00000	0,006	24.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,107.00000	1,025	24.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	48.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,703.00000	5,619	48.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	47.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,303.00000	5,219	47.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	46.16	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,903.00000	4,819	46.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	45.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,503.00000	4,419	45.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	41.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,703.00000	3,619	41.44	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	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	38.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,303.00000	3,219	38.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,903.00000	2,819	35.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	33.06	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,503.00000	2,419	33.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	48.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,803.00000	5,719	48.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	47.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,403.00000	5,319	47.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	46.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		5,003.00000	4,919	46.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,603.00000	4,519	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	44.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,203.00000	4,119	44.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	42.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,803.00000	3,719	42.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	39.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,403.00000	3,319	39.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	36.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		3,003.00000	2,919	36.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	33.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,603.00000	2,519	33.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	47.84	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		5,603.00000	5,519	47.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	37.60	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,153.00000	3,069	37.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	44.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,103.00000	4,019	44.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	53.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		8,053.00000	7,969	53.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		3,947.00000	4,031	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,103.00000	8,019	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,897.00000	3,981	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,847.00000	1,931	27.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,847.00000	2,931	21.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,303.00000	8,219	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		706.00000	0,787	22.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		9.00000	0,006	22.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,697.00000	1,781	26.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	26.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,697.00000	2,781	22.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	22.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,697.00000	3,781	38.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	38.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,203.00000	8,119	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,797.00000	3,881	40.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	40.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,253.00000	8,169	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	31.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,253.00000	2,169	31.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,747.00000	3,831	39.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	39.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,353.00000	8,269	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,647.00000	3,731	37.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,403.00000	8,319	53.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,597.00000	3,681	36.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	36.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,047.00000	4,131	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		3,997.00000	4,081	42.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	42.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.61140	7.52430		19.45	5,251,866.00	690	30,461.00

Contract Details				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	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,976.00000	8,889	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,976.00000	6,889	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,726.00000	8,639	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,726.00000	6,639	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		141.00000	0,158	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		867.00000	0,797	22.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		477.00000	0,534	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		203.00000	0,173	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,290.00000	1,376	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		16.00000	0,015	20.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,277.00000	2,363	26.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		3.00000	0,002	26.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,275.00000	3,362	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	31.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,476.00000	8,389	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		641.00000	0,708	18.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		117.00000	0,097	18.78	65,087.00	671	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,534.00000	1,620	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		10.00000	0,009	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,526.00000	2,613	28.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,002	28.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,524.00000	3,611	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,526.00000	8,439	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,526.00000	6,439	34.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,474.00000	3,561	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,626.00000	8,539	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		1.00000	0,002	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,627.00000	4,541	30.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		539.00000	0,600	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		165.00000	0,139	18.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,387.00000	1,473	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		13.00000	0,012	20.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,374.00000	3,462	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	31.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,926.00000	8,839	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,926.00000	6,839	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,126.00000	9,039	37.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,126.00000	7,039	35.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		92.00000	0,102	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,218.00000	1,141	23.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,879.00000	1,966	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,005	23.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,875.00000	2,962	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	30.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,076.00000	8,989	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,076.00000	6,989	35.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,026.00000	8,939	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,026.00000	6,939	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,826.00000	8,739	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,826.00000	6,739	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,876.00000	8,789	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,876.00000	6,789	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,776.00000	8,689	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,776.00000	6,689	34.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,242.00000	1,327	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		18.00000	0,016	20.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,227.00000	2,314	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		3.00000	0,003	26.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,225.00000	3,312	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	31.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,676.00000	8,589	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,676.00000	6,589	34.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,576.00000	8,489	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,576.00000	6,489	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,077.00000	4,990	31.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,424.00000	3,511	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		150.00000	0,167	21.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		826.00000	0,756	21.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		507.00000	0,566	19.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		183.00000	0,155	19.00	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		1,339.00000	1,425	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		15.00000	0,014	20.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,326.00000	2,413	26.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		2.00000	0,002	26.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,324.00000	3,412	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	31.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		126.00000	0,141	22.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		952.00000	0,880	22.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		420.00000	0,472	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		246.00000	0,211	19.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,194.00000	1,279	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		20.00000	0,018	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,177.00000	2,264	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		3.00000	0,003	25.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,175.00000	3,262	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	31.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		962.00000	1,040	18.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		38.00000	0,029	18.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,929.00000	2,015	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		5.00000	0,004	24.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,925.00000	3,012	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	30.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		368.00000	0,416	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		294.00000	0,255	19.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,098.00000	1,183	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		24.00000	0,022	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,078.00000	2,164	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		4.00000	0,003	25.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,075.00000	3,162	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	31.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		120.00000	0,133	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		996.00000	0,922	22.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		393.00000	0,444	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		269.00000	0,233	19.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,127.00000	2,214	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,003	25.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,125.00000	3,212	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		1.00000	0,001	31.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,051.00000	1,135	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		27.00000	0,024	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,028.00000	2,115	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		4.00000	0,004	24.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,025.00000	3,112	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	30.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,527.00000	5,440	32.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,006.00000	1,088	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		32.00000	0,027	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,978.00000	2,065	24.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	24.50	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	4.55	Call		2,975.00000	3,062	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	30.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		1.00000	0,001	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,677.00000	4,590	30.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		87.00000	0,097	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,263.00000	1,186	24.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		270.00000	0,302	19.87	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		446.00000	0,391	19.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		876.00000	0,952	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		52.00000	0,041	18.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,830.00000	1,916	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		6.00000	0,005	23.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,825.00000	2,912	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		254.00000	0,285	20.08	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		480.00000	0,424	20.08	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		834.00000	0,909	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		60.00000	0,048	18.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,780.00000	1,867	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		6.00000	0,006	23.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,775.00000	2,862	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	29.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		62.00000	0,069	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,588.00000	1,508	25.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		606.00000	0,670	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		132.00000	0,109	18.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,485.00000	1,571	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		11.00000	0,010	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,476.00000	2,563	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,002	27.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		225.00000	0,252	20.50	0.00	0	4,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		551.00000	0,491	20.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		754.00000	0,825	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		80.00000	0,064	18.61	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,682.00000	1,768	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		8.00000	0,007	22.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,675.00000	2,762	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,001	28.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		72.00000	0,079	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,448.00000	1,368	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		715.00000	0,785	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		91.00000	0,074	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,632.00000	1,719	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		8.00000	0,008	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		677.00000	0,746	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		103.00000	0,085	18.72	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,583.00000	1,669	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		9.00000	0,008	22.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,576.00000	2,663	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	28.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,577.00000	5,490	32.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		1.00000	0,002	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,577.00000	4,491	29.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		572.00000	0,634	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		148.00000	0,123	18.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,436.00000	1,522	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		12.00000	0,011	21.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,426.00000	2,513	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,002	27.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,002	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,478.00000	4,391	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		448.00000	0,502	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		224.00000	0,191	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,876.00000	7,789	36.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,146.00000	1,231	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		22.00000	0,020	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,625.00000	2,712	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	28.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,124.00000	4,211	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,126.00000	8,039	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	31.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		5,127.00000	5,040	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		918.00000	0,996	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		44.00000	0,035	18.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,376.00000	2,463	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,002	27.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,874.00000	3,961	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		344.00000	0,390	19.34	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		320.00000	0,279	19.34	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		57.00000	0,063	25.96	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,683.00000	1,602	25.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		1.00000	0,001	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,727.00000	4,640	30.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		324.00000	0,365	19.39	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		350.00000	0,304	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		305.00000	0,341	19.45	40,920.00	120	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		381.00000	0,330	19.45	39,600.00	120	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		40.00000	0,044	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,066.00000	1,983	27.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		44.00000	0,048	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,970.00000	1,887	27.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		287.00000	0,321	19.66	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		413.00000	0,360	19.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		212.00000	0,238	20.71	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		588.00000	0,527	20.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,927.00000	4,840	30.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		178.00000	0,199	21.34	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		704.00000	0,638	21.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,177.00000	5,090	31.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		134.00000	0,149	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		910.00000	0,838	22.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,001	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,827.00000	4,740	30.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		35.00000	0,040	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,161.00000	2,079	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		200.00000	0,224	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		626.00000	0,563	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,877.00000	4,790	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		188.00000	0,211	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		664.00000	0,600	21.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		158.00000	0,177	21.76	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		784.00000	0,716	21.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,977.00000	4,890	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		18.00000	0,021	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,594.00000	2,510	28.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		21.00000	0,025	28.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,497.00000	2,414	28.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		24.00000	0,028	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,400.00000	2,317	27.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		168.00000	0,188	21.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		744.00000	0,677	21.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,377.00000	5,290	31.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		16.00000	0,019	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,692.00000	2,608	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		107.00000	0,120	23.23	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,083.00000	1,009	23.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,327.00000	5,240	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		113.00000	0,126	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,039.00000	0,965	23.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,427.00000	5,340	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		102.00000	0,113	23.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,128.00000	1,052	23.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,477.00000	5,390	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		12.00000	0,014	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,888.00000	2,803	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		14.00000	0,016	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,790.00000	2,705	28.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		97.00000	0,107	23.65	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,173.00000	1,096	23.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,627.00000	5,540	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		83.00000	0,092	24.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,309.00000	1,231	24.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		1.00000	0,001	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,127.00000	6,040	33.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		65.00000	0,072	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,541.00000	1,461	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,727.00000	5,640	32.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		10.00000	0,011	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,036.00000	2,950	28.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		75.00000	0,083	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,401.00000	1,322	24.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		1.00000	0,001	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,077.00000	5,990	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,001	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,827.00000	5,740	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		8.00000	0,010	28.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,134.00000	3,049	28.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		68.00000	0,075	25.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,494.00000	1,414	25.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	32.40	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	13.20	Put		5,677.00000	5,590	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		10.00000	0,012	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,986.00000	2,901	28.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		79.00000	0,087	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,355.00000	1,276	24.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		1.00000	0,001	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,977.00000	5,890	33.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		50.00000	0,055	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,826.00000	1,744	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		46.00000	0,050	27.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,922.00000	1,839	27.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,001	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,276.00000	6,190	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		37.00000	0,043	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,113.00000	2,032	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,476.00000	6,389	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		2.00000	0,002	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,378.00000	4,291	29.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		28.00000	0,032	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,304.00000	2,221	27.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,626.00000	6,539	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		1.00000	0,002	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,527.00000	4,441	29.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		2.00000	0,002	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,428.00000	4,341	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,376.00000	6,289	33.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		2.00000	0,002	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,278.00000	4,191	29.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		2.00000	0,002	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,178.00000	4,091	28.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		32.00000	0,037	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,208.00000	2,126	27.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,426.00000	6,339	33.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		2.00000	0,002	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,328.00000	4,241	29.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		2.00000	0,002	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,228.00000	4,141	29.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		2.00000	0,002	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,128.00000	4,041	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		2.00000	0,003	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,028.00000	3,942	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,001	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,777.00000	5,690	32.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		9.00000	0,010	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,085.00000	2,999	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		60.00000	0,065	25.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,636.00000	1,554	25.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		1.00000	0,001	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,877.00000	5,790	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		6.00000	0,007	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,382.00000	3,296	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		7.00000	0,008	28.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,283.00000	3,197	28.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		8.00000	0,009	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,184.00000	3,098	28.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		55.00000	0,060	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,731.00000	1,649	26.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		1.00000	0,001	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,927.00000	5,840	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		7.00000	0,008	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,233.00000	3,147	28.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		52.00000	0,057	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,778.00000	1,696	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		1.00000	0,001	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,027.00000	5,940	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		3.00000	0,003	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,929.00000	3,842	28.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		3.00000	0,003	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,829.00000	3,742	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		3.00000	0,004	28.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,729.00000	3,643	28.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		4.00000	0,005	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,630.00000	3,544	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		5.00000	0,005	28.50	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,531.00000	3,444	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		5.00000	0,006	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,431.00000	3,345	28.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		6.00000	0,007	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,332.00000	3,246	28.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		48.00000	0,052	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,874.00000	1,791	26.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		1.00000	0,001	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,177.00000	6,090	33.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		2.00000	0,002	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,078.00000	3,991	28.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		2.00000	0,003	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,978.00000	3,892	28.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		3.00000	0,003	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,879.00000	3,792	28.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		3.00000	0,004	28.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,779.00000	3,693	28.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		4.00000	0,004	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,680.00000	3,593	28.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		4.00000	0,005	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,580.00000	3,494	28.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		43.00000	0,046	27.42	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	15/03/2010	Foreign Exchange Future	9.50	Put		2,019.00000	1,935	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,027.00000	4,940	30.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		11.00000	0,013	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,937.00000	2,852	28.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		13.00000	0,015	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,839.00000	2,754	28.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		15.00000	0,017	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,741.00000	2,656	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		17.00000	0,020	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,643.00000	2,559	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		20.00000	0,023	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,546.00000	2,462	28.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		23.00000	0,026	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,449.00000	2,365	28.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		30.00000	0,035	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,256.00000	2,174	27.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		1.00000	0,001	30.34	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,777.00000	4,690	30.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		26.00000	0,030	27.96	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,352.00000	2,269	27.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		3.00000	0,003	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,919.00000	3,832	28.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		5.00000	0,006	28.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,481.00000	3,395	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	15.60	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,076.00000	7,989	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,924.00000	4,011	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,026.00000	7,939	36.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,974.00000	4,061	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,176.00000	8,089	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,824.00000	3,911	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,276.00000	8,189	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		239.00000	0,268	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		515.00000	0,457	20.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		793.00000	0,867	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		69.00000	0,056	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,731.00000	1,817	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		7.00000	0,006	23.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,725.00000	2,812	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	29.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,724.00000	3,811	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,326.00000	8,239	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,326.00000	6,239	33.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,674.00000	3,761	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,376.00000	8,289	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,624.00000	3,711	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,926.00000	7,839	36.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,074.00000	4,161	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,976.00000	7,889	36.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,024.00000	4,111	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,226.00000	8,139	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,001	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,226.00000	6,140	33.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,774.00000	3,861	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	33.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,426.00000	8,339	37.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,574.00000	3,661	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.74330	7.65280		19.70	2,013,258.00	260	18,702.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		243.00000	0,267	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		990.00000	0,924	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,498.00000	8,408	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		3.00000	0,005	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,500.00000	6,412	31.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,504.00000	3,594	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	30.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,548.00000	8,458	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		2.00000	0,005	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,549.00000	6,462	31.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,454.00000	3,545	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,002	29.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,648.00000	8,558	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,948.00000	8,858	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,148.00000	9,058	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		2.00000	0,003	32.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,149.00000	7,060	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	14/06/2010	Foreign Exchange Future	10.80	Call		51.00000	0,056	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,198.00000	3,113	28.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,098.00000	9,008	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		2.00000	0,003	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,099.00000	7,010	32.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		52.00000	0,057	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,149.00000	3,064	28.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,916.00000	2,005	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		13.00000	0,012	20.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,906.00000	2,996	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		3.00000	0,003	26.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,048.00000	8,958	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		2.00000	0,003	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,049.00000	6,960	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,848.00000	8,758	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,898.00000	8,808	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,798.00000	8,708	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		2.00000	0,004	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,799.00000	6,711	32.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		547.00000	0,601	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		344.00000	0,308	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,254.00000	1,340	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		51.00000	0,047	18.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,211.00000	2,301	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		8.00000	0,008	22.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,205.00000	3,295	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,002	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,698.00000	8,608	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		2.00000	0,004	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,699.00000	6,611	32.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,345.00000	1,432	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		42.00000	0,039	19.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,310.00000	2,400	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		7.00000	0,007	22.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,304.00000	3,395	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,002	28.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,598.00000	8,508	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		655.00000	0,716	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		252.00000	0,223	18.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,438.00000	1,525	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		35.00000	0,032	19.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,404.00000	3,495	29.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,002	29.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		2.00000	0,005	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,649.00000	6,562	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		9.00000	0,015	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,156.00000	5,072	31.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		263.00000	0,289	21.53	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		910.00000	0,846	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		627.00000	0,686	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		274.00000	0,243	18.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,392.00000	1,478	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		39.00000	0,035	19.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,359.00000	2,450	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		6.00000	0,007	23.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,354.00000	3,445	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,002	29.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		234.00000	0,257	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,031.00000	0,964	22.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		187.00000	0,204	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,284.00000	1,211	23.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		2.00000	0,004	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,949.00000	6,861	32.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		2.00000	0,004	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,899.00000	6,811	32.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		35.00000	0,038	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,932.00000	3,845	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		2.00000	0,004	32.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,849.00000	6,761	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		194.00000	0,212	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,241.00000	1,169	22.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,035.00000	1,116	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		82.00000	0,073	17.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,965.00000	2,054	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		12.00000	0,011	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,955.00000	3,046	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,003	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		225.00000	0,247	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,072.00000	1,004	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		522.00000	0,574	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		369.00000	0,331	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,161.00000	2,252	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		8.00000	0,009	22.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,155.00000	3,245	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	27.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		7.00000	0,012	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,404.00000	5,319	31.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		22.00000	0,027	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,419.00000	4,334	31.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		45.00000	0,049	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,442.00000	3,356	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		217.00000	0,237	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,114.00000	1,044	22.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		499.00000	0,549	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		396.00000	0,356	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,164.00000	1,249	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		61.00000	0,056	18.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,112.00000	2,202	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		9.00000	0,009	21.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,105.00000	3,195	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		7.00000	0,012	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,454.00000	5,369	31.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		21.00000	0,026	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,468.00000	4,383	31.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		44.00000	0,047	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,491.00000	3,404	29.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		209.00000	0,228	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,156.00000	1,085	22.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,119.00000	1,204	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		66.00000	0,061	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,063.00000	2,153	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		10.00000	0,010	21.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,055.00000	3,146	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,003	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		6.00000	0,011	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,503.00000	5,418	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		42.00000	0,046	29.73	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	11.15	Put		3,539.00000	3,453	29.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		201.00000	0,220	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,198.00000	1,127	22.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,075.00000	1,160	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		72.00000	0,067	18.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,013.00000	2,103	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		10.00000	0,010	21.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,005.00000	3,096	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,003	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		5.00000	0,010	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,652.00000	5,567	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		17.00000	0,022	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,664.00000	4,579	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		39.00000	0,043	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,686.00000	3,600	30.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		180.00000	0,197	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,327.00000	1,254	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		399.00000	0,438	19.86	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		546.00000	0,495	19.86	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		957.00000	1,032	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		104.00000	0,089	17.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,867.00000	1,956	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		14.00000	0,013	20.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,856.00000	2,946	26.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	26.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		382.00000	0,420	20.03	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		579.00000	0,527	20.03	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		920.00000	0,993	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		117.00000	0,100	18.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,819.00000	1,908	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		16.00000	0,015	20.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,806.00000	2,897	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,004	25.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		4.00000	0,009	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,751.00000	5,666	31.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		38.00000	0,041	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,785.00000	3,698	30.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		168.00000	0,183	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,415.00000	1,340	23.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		366.00000	0,402	20.20	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		613.00000	0,559	20.20	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		883.00000	0,955	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		130.00000	0,112	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,771.00000	1,859	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		18.00000	0,016	20.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,756.00000	2,847	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,004	25.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		4.00000	0,009	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,851.00000	5,766	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		36.00000	0,039	30.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,883.00000	3,796	30.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		3.00000	0,007	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,050.00000	5,964	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		11.00000	0,016	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,058.00000	4,973	31.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		32.00000	0,035	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,079.00000	3,992	31.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		54.00000	0,059	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,101.00000	3,016	28.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		3.00000	0,008	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,000.00000	5,915	31.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		11.00000	0,017	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,008.00000	4,924	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		33.00000	0,036	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,030.00000	3,943	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		715.00000	0,779	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		212.00000	0,186	18.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,532.00000	1,620	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		29.00000	0,027	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,508.00000	2,598	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		5.00000	0,005	24.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		3.00000	0,008	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,950.00000	5,865	31.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		34.00000	0,037	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,981.00000	3,894	30.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		57.00000	0,062	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,004.00000	2,919	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		146.00000	0,159	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,593.00000	1,516	24.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		310.00000	0,340	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		757.00000	0,697	20.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		747.00000	0,812	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		194.00000	0,169	18.49	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,579.00000	1,667	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		26.00000	0,024	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,558.00000	2,648	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		5.00000	0,005	24.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		4.00000	0,009	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,801.00000	5,716	31.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		37.00000	0,040	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,834.00000	3,747	30.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		351.00000	0,386	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		648.00000	0,593	20.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		848.00000	0,918	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		145.00000	0,125	18.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,723.00000	1,811	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		20.00000	0,018	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,707.00000	2,797	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		5.00000	0,010	31.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,702.00000	5,617	31.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		16.00000	0,021	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,713.00000	4,628	31.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		38.00000	0,042	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,735.00000	3,649	30.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		162.00000	0,177	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,459.00000	1,384	23.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		174.00000	0,190	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,371.00000	1,297	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		7.00000	0,013	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,354.00000	5,270	31.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		23.00000	0,028	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,370.00000	4,285	31.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		156.00000	0,171	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,503.00000	1,428	23.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		813.00000	0,882	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		160.00000	0,139	18.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,675.00000	1,763	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		22.00000	0,020	20.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		6.00000	0,011	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,553.00000	5,468	31.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		41.00000	0,045	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,588.00000	3,502	29.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		137.00000	0,149	24.54	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,684.00000	1,606	24.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		685.00000	0,747	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		232.00000	0,204	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,485.00000	1,572	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		32.00000	0,029	19.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,458.00000	2,549	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		5.00000	0,006	23.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		27.00000	0,032	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,224.00000	4,139	31.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		133.00000	0,144	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,730.00000	1,651	24.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		151.00000	0,165	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,548.00000	1,472	24.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		599.00000	0,656	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		296.00000	0,263	18.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,002	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,848.00000	7,759	32.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		3.00000	0,006	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,350.00000	6,263	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		13.00000	0,019	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,860.00000	4,776	31.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		46.00000	0,050	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,393.00000	3,307	29.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,209.00000	1,294	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		56.00000	0,051	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,657.00000	2,747	24.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		4.00000	0,004	24.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,153.00000	4,244	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,098.00000	8,008	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		2.00000	0,005	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,599.00000	6,512	31.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		40.00000	0,044	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,637.00000	3,551	29.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		274.00000	0,301	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		871.00000	0,808	21.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		996.00000	1,072	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		93.00000	0,079	17.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,409.00000	2,499	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		6.00000	0,006	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,903.00000	3,994	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		129.00000	0,140	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,776.00000	1,697	24.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		476.00000	0,525	19.42	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		423.00000	0,382	19.42	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		18.00000	0,023	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,615.00000	4,530	31.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		26.00000	0,031	31.22	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,273.00000	4,188	31.22	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	9.15	Call		142.00000	0,154	24.37	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,639.00000	1,561	24.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		125.00000	0,135	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,822.00000	1,742	25.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		454.00000	0,501	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		451.00000	0,408	19.51	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		19.00000	0,024	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,566.00000	4,481	31.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		107.00000	0,116	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,054.00000	1,973	25.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		114.00000	0,123	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,961.00000	1,880	25.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		435.00000	0,479	19.60	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		482.00000	0,436	19.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		104.00000	0,113	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,101.00000	2,020	26.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		110.00000	0,119	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,007.00000	1,926	25.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		117.00000	0,127	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,914.00000	1,834	25.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		416.00000	0,457	19.70	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		513.00000	0,464	19.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		13.00000	0,018	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,910.00000	4,825	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		297.00000	0,326	21.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		794.00000	0,733	21.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		10.00000	0,016	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,107.00000	5,023	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		55.00000	0,060	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,052.00000	2,967	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		59.00000	0,064	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,956.00000	2,871	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		62.00000	0,068	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,859.00000	2,775	28.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		253.00000	0,278	21.70	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		950.00000	0,885	21.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		12.00000	0,018	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,959.00000	4,875	31.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		61.00000	0,066	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,908.00000	2,823	28.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		64.00000	0,070	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,811.00000	2,727	27.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		285.00000	0,313	21.20	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		832.00000	0,770	21.20	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		14.00000	0,020	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,811.00000	4,727	31.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		66.00000	0,072	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,763.00000	2,679	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		70.00000	0,077	27.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,667.00000	2,584	27.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		75.00000	0,082	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,572.00000	2,489	27.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		80.00000	0,087	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,477.00000	2,394	27.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		85.00000	0,093	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,382.00000	2,300	26.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		91.00000	0,099	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,288.00000	2,206	26.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		97.00000	0,106	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,194.00000	2,113	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		323.00000	0,355	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		720.00000	0,662	20.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		20.00000	0,025	31.31	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,517.00000	4,432	31.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		121.00000	0,131	25.21	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,868.00000	1,788	25.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		15.00000	0,021	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,762.00000	4,678	31.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		68.00000	0,074	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,715.00000	2,631	27.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		73.00000	0,079	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,620.00000	2,536	27.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		77.00000	0,084	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,524.00000	2,441	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		88.00000	0,096	26.73	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	9.90	Put		2,335.00000	2,253	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		94.00000	0,103	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,241.00000	2,160	26.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		101.00000	0,109	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,148.00000	2,066	26.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		337.00000	0,370	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		684.00000	0,627	20.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		82.00000	0,090	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,429.00000	2,347	26.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,002	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		8,048.00000	7,959	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,953.00000	4,044	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		3.00000	0,007	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,100.00000	6,014	31.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		30.00000	0,035	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,127.00000	4,042	31.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,148.00000	8,058	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		3.00000	0,007	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,150.00000	6,064	31.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		29.00000	0,033	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,176.00000	4,090	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,853.00000	3,944	32.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	32.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,298.00000	8,208	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		3.00000	0,006	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,300.00000	6,213	31.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		24.00000	0,030	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,321.00000	4,237	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,704.00000	3,794	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,198.00000	8,108	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		3.00000	0,007	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,200.00000	6,114	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,804.00000	3,894	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	31.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,847.00000	9,757	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,248.00000	8,158	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		3.00000	0,006	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,250.00000	6,163	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,754.00000	3,844	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	31.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,348.00000	8,258	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,654.00000	3,744	30.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	30.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,398.00000	8,308	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		3.00000	0,006	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,400.00000	6,313	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		779.00000	0,847	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		176.00000	0,154	18.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,627.00000	1,715	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		24.00000	0,022	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,607.00000	2,698	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		4.00000	0,005	24.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,604.00000	3,694	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	30.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,002	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,948.00000	7,859	32.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,053.00000	4,144	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,002	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,998.00000	7,909	32.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,003.00000	4,094	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	32.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,448.00000	8,358	32.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		3.00000	0,005	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,450.00000	6,362	31.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,554.00000	3,644	30.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.87660	7.78240		19.72	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		4.00000	0,004	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,072.00000	7,977	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		29.00000	0,032	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,097.00000	6,005	32.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		67.00000	0,072	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,135.00000	4,045	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		164.00000	0,176	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,232.00000	2,149	25.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,073.00000	1,149	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		141.00000	0,122	17.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,953.00000	2,046	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		21.00000	0,019	18.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,940.00000	3,034	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		8.00000	0,007	24.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,934.00000	4,028	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		4.00000	0,004	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,022.00000	7,927	29.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		30.00000	0,032	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,048.00000	5,955	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		69.00000	0,073	29.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,087.00000	3,996	29.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		168.00000	0,180	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,186.00000	2,103	25.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		549.00000	0,594	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		567.00000	0,517	19.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,109.00000	1,189	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		127.00000	0,112	17.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,001.00000	2,095	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		19.00000	0,018	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,989.00000	3,083	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		7.00000	0,006	24.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,984.00000	4,078	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		2.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		531.00000	0,573	19.72	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		599.00000	0,546	19.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		4.00000	0,004	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,122.00000	8,027	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		27.00000	0,030	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,145.00000	6,053	32.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		66.00000	0,070	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,184.00000	4,093	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		160.00000	0,171	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,278.00000	2,194	25.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		513.00000	0,554	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		631.00000	0,577	19.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,037.00000	1,112	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		155.00000	0,135	17.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,906.00000	1,998	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		24.00000	0,021	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,890.00000	2,984	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		8.00000	0,007	24.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,884.00000	3,978	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		2.00000	0,001	29.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		4.00000	0,004	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,172.00000	8,077	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		26.00000	0,029	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,194.00000	6,102	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		64.00000	0,069	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,232.00000	4,142	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		155.00000	0,167	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,323.00000	2,240	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		495.00000	0,536	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		663.00000	0,609	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,002.00000	1,075	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		170.00000	0,148	17.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,858.00000	1,950	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		26.00000	0,023	18.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,840.00000	2,934	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		8.00000	0,007	23.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,834.00000	3,928	28.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	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	13/09/2010	Foreign Exchange Future	16.05	Call		3.00000	0,004	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,271.00000	8,177	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		24.00000	0,027	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,292.00000	6,200	32.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		61.00000	0,066	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,329.00000	4,239	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		147.00000	0,158	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,415.00000	2,331	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		463.00000	0,500	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		731.00000	0,673	20.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		936.00000	1,006	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		204.00000	0,179	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,765.00000	1,856	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		33.00000	0,029	18.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,741.00000	2,835	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		9.00000	0,008	23.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,735.00000	3,829	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		3.00000	0,002	28.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		3.00000	0,004	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,321.00000	8,227	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		23.00000	0,025	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,341.00000	6,248	32.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		60.00000	0,064	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,378.00000	4,287	29.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		144.00000	0,154	25.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,462.00000	2,377	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		448.00000	0,484	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		766.00000	0,707	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		904.00000	0,972	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		222.00000	0,195	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,718.00000	1,809	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		36.00000	0,032	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,692.00000	2,786	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		10.00000	0,009	23.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,685.00000	3,779	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		3.00000	0,002	28.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		3.00000	0,003	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,371.00000	8,276	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		22.00000	0,024	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,390.00000	6,297	31.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		58.00000	0,063	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,426.00000	4,336	30.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		140.00000	0,150	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,508.00000	2,423	25.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		433.00000	0,468	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		801.00000	0,741	20.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		873.00000	0,940	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		241.00000	0,213	18.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,672.00000	1,762	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		40.00000	0,035	18.45	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	13/09/2010	Foreign Exchange Future	5.15	Call		2,642.00000	2,736	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		10.00000	0,009	22.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,635.00000	3,729	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		3.00000	0,002	27.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		3.00000	0,003	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,521.00000	8,426	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		19.00000	0,021	31.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,537.00000	6,444	31.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		55.00000	0,059	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,573.00000	4,482	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		130.00000	0,139	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,648.00000	2,562	26.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		786.00000	0,847	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		304.00000	0,270	18.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,535.00000	1,624	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		53.00000	0,047	18.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,494.00000	2,588	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		12.00000	0,011	21.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,486.00000	3,580	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		4.00000	0,003	27.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		3.00000	0,003	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,471.00000	8,376	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		20.00000	0,022	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,488.00000	6,395	31.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		56.00000	0,060	30.18	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	12.25	Put		4,524.00000	4,433	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		133.00000	0,143	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,601.00000	2,516	26.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		405.00000	0,438	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		873.00000	0,811	20.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		814.00000	0,877	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		282.00000	0,250	18.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,581.00000	1,670	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		49.00000	0,043	18.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,543.00000	2,637	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		11.00000	0,010	22.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,536.00000	3,630	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		4.00000	0,003	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		3.00000	0,003	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,621.00000	8,526	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		17.00000	0,019	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,635.00000	6,542	31.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		52.00000	0,056	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,670.00000	4,579	30.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		124.00000	0,132	26.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,742.00000	2,655	26.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		368.00000	0,397	21.25	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		986.00000	0,920	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		732.00000	0,790	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		350.00000	0,313	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,446.00000	1,534	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		64.00000	0,057	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,395.00000	2,489	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		13.00000	0,012	21.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,386.00000	3,480	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		4.00000	0,003	26.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		392.00000	0,424	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		910.00000	0,847	20.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		5.00000	0,005	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,923.00000	7,828	29.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		31.00000	0,033	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,949.00000	5,856	32.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		71.00000	0,076	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,989.00000	3,899	29.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		177.00000	0,189	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,095.00000	2,012	24.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		590.00000	0,638	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		508.00000	0,461	19.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,190.00000	1,273	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		108.00000	0,096	17.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,099.00000	2,193	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		17.00000	0,016	19.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,088.00000	3,182	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		6.00000	0,005	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,083.00000	4,178	29.37	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	3.70	Put		1.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		4.00000	0,005	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,972.00000	7,878	29.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		30.00000	0,033	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,998.00000	5,906	32.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		70.00000	0,075	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,038.00000	3,948	29.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		172.00000	0,185	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,140.00000	2,058	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		569.00000	0,616	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		537.00000	0,489	19.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,149.00000	1,231	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		117.00000	0,104	17.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,050.00000	2,144	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		18.00000	0,017	19.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,039.00000	3,133	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		7.00000	0,006	25.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,034.00000	4,128	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		2.00000	0,001	29.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		3.00000	0,004	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,221.00000	8,127	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		25.00000	0,028	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,243.00000	6,151	32.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		63.00000	0,067	29.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,281.00000	4,190	29.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		151.00000	0,162	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,369.00000	2,285	25.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		479.00000	0,518	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		697.00000	0,641	20.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		969.00000	1,040	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		187.00000	0,163	17.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,811.00000	1,903	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		29.00000	0,026	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,791.00000	2,885	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		9.00000	0,008	23.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,785.00000	3,879	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		3.00000	0,002	28.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		3.00000	0,003	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,421.00000	8,326	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		21.00000	0,023	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,439.00000	6,346	31.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		57.00000	0,061	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,475.00000	4,384	30.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		137.00000	0,146	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,555.00000	2,469	26.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		419.00000	0,453	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		837.00000	0,776	20.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		843.00000	0,908	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		261.00000	0,231	18.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,626.00000	1,716	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
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		44.00000	0,039	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,593.00000	2,687	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		11.00000	0,010	22.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,585.00000	3,679	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		3.00000	0,002	27.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		3.00000	0,003	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,571.00000	8,476	29.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		18.00000	0,020	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,586.00000	6,493	31.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		53.00000	0,057	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,621.00000	4,530	30.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		127.00000	0,136	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,695.00000	2,609	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		380.00000	0,410	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		948.00000	0,883	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		758.00000	0,818	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		326.00000	0,291	18.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,491.00000	1,579	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		59.00000	0,052	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,444.00000	2,538	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		12.00000	0,011	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,436.00000	3,530	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		4.00000	0,003	26.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		216.00000	0,233	23.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,734.00000	1,656	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	13/12/2010	Foreign Exchange Future			8.00480	7.90750		20.19	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		34.00000	0,038	34.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,077.00000	7,983	34.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		63.00000	0,068	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,106.00000	6,013	32.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		115.00000	0,123	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,158.00000	4,068	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		239.00000	0,257	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,282.00000	2,202	25.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		637.00000	0,688	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		680.00000	0,633	20.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,153.00000	1,233	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		196.00000	0,178	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,990.00000	2,087	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		33.00000	0,032	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,970.00000	3,067	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		13.00000	0,012	23.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,961.00000	4,058	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		4.00000	0,003	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		457.00000	0,494	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,100.00000	1,039	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		34.00000	0,038	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,127.00000	8,033	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		62.00000	0,067	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,155.00000	6,062	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	13/12/2010	Foreign Exchange Future	12.00	Call		113.00000	0,122	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,206.00000	4,117	29.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		233.00000	0,252	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,326.00000	2,247	25.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,120.00000	1,196	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		213.00000	0,191	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,944.00000	2,038	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		37.00000	0,033	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,920.00000	3,018	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		13.00000	0,013	22.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,912.00000	4,009	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		5.00000	0,004	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		33.00000	0,037	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,176.00000	8,082	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		61.00000	0,066	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,204.00000	6,111	32.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		111.00000	0,119	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,254.00000	4,164	29.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		228.00000	0,247	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,371.00000	2,292	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		602.00000	0,650	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		745.00000	0,695	20.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,087.00000	1,162	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		230.00000	0,207	18.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,898.00000	1,992	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	6.05	Put		41.00000	0,037	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,871.00000	2,968	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		14.00000	0,013	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,862.00000	3,959	27.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		5.00000	0,004	27.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		32.00000	0,036	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,225.00000	8,131	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		60.00000	0,065	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,253.00000	6,160	32.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		109.00000	0,117	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,302.00000	4,212	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		224.00000	0,241	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,417.00000	2,336	25.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		585.00000	0,632	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		778.00000	0,727	20.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,056.00000	1,129	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		249.00000	0,224	18.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,853.00000	1,946	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		46.00000	0,041	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,822.00000	2,919	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		15.00000	0,014	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,812.00000	3,909	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		5.00000	0,004	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		619.00000	0,668	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		712.00000	0,663	20.19	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	13/12/2010	Foreign Exchange Future	16.15	Call		32.00000	0,035	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,275.00000	8,180	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		59.00000	0,064	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,302.00000	6,209	32.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		107.00000	0,115	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,350.00000	4,260	29.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		219.00000	0,236	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,462.00000	2,381	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		568.00000	0,614	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		811.00000	0,759	20.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,025.00000	1,097	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		268.00000	0,242	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,807.00000	1,901	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		50.00000	0,046	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,772.00000	2,870	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		15.00000	0,015	22.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,762.00000	3,860	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		5.00000	0,005	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		31.00000	0,034	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,324.00000	8,229	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		58.00000	0,063	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,351.00000	6,258	32.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		105.00000	0,113	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,398.00000	4,308	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		214.00000	0,231	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,507.00000	2,426	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		553.00000	0,597	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		846.00000	0,792	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		995.00000	1,066	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		288.00000	0,261	18.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,763.00000	1,855	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		56.00000	0,050	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,723.00000	2,821	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		16.00000	0,016	21.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,713.00000	3,810	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		6.00000	0,005	26.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		30.00000	0,034	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,373.00000	8,279	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		57.00000	0,062	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,400.00000	6,307	32.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		104.00000	0,111	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,447.00000	4,356	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		210.00000	0,226	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,553.00000	2,471	25.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		538.00000	0,581	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		881.00000	0,826	20.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		966.00000	1,036	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		309.00000	0,281	18.52	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,718.00000	1,811	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		61.00000	0,056	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	5.25	Call		2,674.00000	2,771	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		17.00000	0,016	21.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,663.00000	3,760	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		6.00000	0,005	26.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		28.00000	0,031	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,571.00000	8,476	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		53.00000	0,058	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,596.00000	6,503	32.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		97.00000	0,104	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,640.00000	4,549	29.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		193.00000	0,208	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,736.00000	2,653	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		482.00000	0,521	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,025.00000	0,966	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		857.00000	0,921	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		400.00000	0,366	18.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,545.00000	1,635	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		88.00000	0,080	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,477.00000	2,575	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		20.00000	0,020	20.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,465.00000	3,562	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		8.00000	0,007	25.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		28.00000	0,032	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,521.00000	8,427	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		54.00000	0,059	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	13/12/2010	Foreign Exchange Future	14.40	Put		6,547.00000	6,454	32.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		99.00000	0,106	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,592.00000	4,501	29.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		197.00000	0,213	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,690.00000	2,608	25.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		495.00000	0,535	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		988.00000	0,930	21.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		883.00000	0,949	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		376.00000	0,344	18.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,588.00000	1,679	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		81.00000	0,074	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,526.00000	2,624	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		19.00000	0,019	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,514.00000	3,611	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		7.00000	0,006	25.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		445.00000	0,481	21.67	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,138.00000	1,076	21.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		27.00000	0,030	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,620.00000	8,525	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		53.00000	0,057	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,646.00000	6,552	32.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		95.00000	0,103	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,688.00000	4,598	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		189.00000	0,204	26.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,782.00000	2,699	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
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		469.00000	0,507	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,062.00000	1,002	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		832.00000	0,895	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		425.00000	0,390	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,503.00000	1,593	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		96.00000	0,088	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,428.00000	2,526	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		21.00000	0,021	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,415.00000	3,512	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		8.00000	0,007	25.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		523.00000	0,565	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		916.00000	0,860	20.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		36.00000	0,039	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,979.00000	7,884	34.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		65.00000	0,069	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,008.00000	5,914	31.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		119.00000	0,127	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,062.00000	3,972	28.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		249.00000	0,268	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,192.00000	2,113	24.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		675.00000	0,729	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		618.00000	0,574	19.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,225.00000	1,309	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		168.00000	0,154	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,085.00000	2,184	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		28.00000	0,029	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,069.00000	3,166	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		12.00000	0,011	23.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,061.00000	4,157	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		4.00000	0,002	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		35.00000	0,039	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,028.00000	7,934	34.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		64.00000	0,069	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,057.00000	5,964	31.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		117.00000	0,125	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,110.00000	4,020	28.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		244.00000	0,262	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,237.00000	2,157	24.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		655.00000	0,708	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		648.00000	0,603	19.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,187.00000	1,271	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		180.00000	0,166	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,037.00000	2,135	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		30.00000	0,030	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,019.00000	3,116	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		12.00000	0,011	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,011.00000	4,108	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		4.00000	0,003	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		30.00000	0,033	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,423.00000	8,328	34.17	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	13/12/2010	Foreign Exchange Future	14.30	Call		56.00000	0,061	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,449.00000	6,356	32.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		102.00000	0,110	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,495.00000	4,405	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		205.00000	0,222	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,598.00000	2,517	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		937.00000	1,006	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		330.00000	0,301	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,674.00000	1,766	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		67.00000	0,061	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,625.00000	2,722	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		18.00000	0,017	21.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,613.00000	3,711	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		6.00000	0,006	26.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		29.00000	0,032	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,472.00000	8,377	34.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		55.00000	0,060	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,498.00000	6,405	32.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		100.00000	0,108	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,543.00000	4,453	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		201.00000	0,217	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,644.00000	2,562	25.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		509.00000	0,550	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		952.00000	0,895	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		910.00000	0,977	18.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		353.00000	0,322	18.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,631.00000	1,722	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		74.00000	0,067	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,575.00000	2,673	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		18.00000	0,018	21.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,564.00000	3,661	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		7.00000	0,006	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		45.00000	0,049	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,188.00000	7,094	33.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		80.00000	0,086	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,223.00000	5,131	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		154.00000	0,165	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,297.00000	3,210	27.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		355.00000	0,383	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,498.00000	1,428	22.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,858.00000	4,955	27.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		1.00000	0,000	27.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.57940	12.38750		18.25	1,446,631.00	115	33,207.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,513.00000	9,321	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	50.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,513.00000	7,321	50.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		1.00000	0,001	45.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,514.00000	5,322	45.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		3.00000	0,004	36.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,516.00000	3,325	36.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		589.00000	0,746	21.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		102.00000	0,067	21.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,502.00000	1,690	28.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		15.00000	0,011	28.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,490.00000	2,681	34.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		3.00000	0,002	34.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,213.00000	9,021	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		1.00000	0,001	43.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,214.00000	5,022	43.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		840.00000	1,014	23.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		53.00000	0,035	23.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,789.00000	2,980	35.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2.00000	0,001	35.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,013.00000	8,821	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	49.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,013.00000	6,821	49.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		1.00000	0,001	42.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,014.00000	4,822	42.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		6.00000	0,006	33.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,019.00000	2,827	33.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		252.00000	0,360	19.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		265.00000	0,181	19.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,021.00000	1,204	24.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		34.00000	0,025	24.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,994.00000	2,184	31.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		7.00000	0,005	31.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,989.00000	3,180	35.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2.00000	0,001	35.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,863.00000	8,671	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,863.00000	6,671	49.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		1.00000	0,002	42.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,864.00000	4,673	42.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		7.00000	0,008	33.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,870.00000	2,679	33.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		339.00000	0,465	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		202.00000	0,136	19.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,163.00000	1,349	25.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		26.00000	0,020	25.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,142.00000	2,333	32.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		5.00000	0,004	32.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,138.00000	3,330	35.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1.00000	0,001	35.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,763.00000	8,571	50.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,001	49.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,763.00000	6,572	49.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		1.00000	0,002	41.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,764.00000	4,573	41.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		405.00000	0,540	20.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		168.00000	0,111	20.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,259.00000	1,446	26.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		22.00000	0,017	26.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,242.00000	2,432	32.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		5.00000	0,003	32.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,238.00000	3,430	35.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1.00000	0,001	35.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,613.00000	8,421	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		1.00000	0,001	49.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,614.00000	6,422	49.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		2.00000	0,002	40.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,615.00000	4,423	40.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		512.00000	0,661	21.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		125.00000	0,082	21.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,404.00000	1,592	27.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		17.00000	0,013	27.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,391.00000	2,581	33.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		4.00000	0,002	33.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,388.00000	3,579	35.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,000	35.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,663.00000	8,471	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,001	49.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,663.00000	6,472	49.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		2.00000	0,002	41.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,665.00000	4,473	41.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		475.00000	0,620	20.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		138.00000	0,091	20.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,356.00000	1,543	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		19.00000	0,014	27.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,341.00000	2,532	33.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		4.00000	0,003	33.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,338.00000	3,530	35.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		1.00000	0,001	35.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,063.00000	8,871	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	49.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,063.00000	6,871	49.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		1.00000	0,001	43.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,064.00000	4,872	43.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		5.00000	0,006	34.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,068.00000	2,877	34.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		233.00000	0,327	18.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		296.00000	0,198	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		975.00000	1,156	24.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		38.00000	0,027	24.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,945.00000	2,134	31.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		8.00000	0,005	31.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,939.00000	3,130	35.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2.00000	0,001	35.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,163.00000	8,971	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	49.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,163.00000	6,971	49.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		1.00000	0,001	43.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,164.00000	4,972	43.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		5.00000	0,006	34.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,168.00000	2,977	34.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		199.00000	0,267	18.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		362.00000	0,238	18.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		885.00000	1,061	23.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		48.00000	0,032	23.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,846.00000	2,035	30.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		9.00000	0,006	30.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,839.00000	3,030	35.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2.00000	0,001	35.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,413.00000	9,221	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	50.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,413.00000	7,221	50.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		1.00000	0,001	44.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,414.00000	5,222	44.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		669.00000	0,833	22.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		82.00000	0,054	22.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,600.00000	1,789	28.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		13.00000	0,010	28.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,463.00000	9,271	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		1.00000	0,001	45.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,464.00000	5,272	45.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		4.00000	0,004	35.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,467.00000	3,275	35.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		628.00000	0,789	21.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		91.00000	0,060	21.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,540.00000	2,731	34.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		3.00000	0,002	34.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,363.00000	9,171	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	50.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,363.00000	7,171	50.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		1.00000	0,001	44.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,364.00000	5,172	44.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		4.00000	0,005	35.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,367.00000	3,176	35.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		711.00000	0,878	22.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		74.00000	0,049	22.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,649.00000	1,838	29.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		12.00000	0,009	29.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,640.00000	2,831	35.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		3.00000	0,002	35.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,313.00000	9,121	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	49.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,313.00000	7,121	49.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		1.00000	0,001	44.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,314.00000	5,122	44.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		4.00000	0,005	35.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,317.00000	3,126	35.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		753.00000	0,923	22.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		66.00000	0,044	22.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,698.00000	1,887	29.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		11.00000	0,008	29.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,689.00000	2,881	35.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2.00000	0,002	35.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,263.00000	9,071	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	49.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,263.00000	7,071	49.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		1.00000	0,001	44.18	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	17.65	Put		5,264.00000	5,072	44.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		4.00000	0,005	35.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,267.00000	3,076	35.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		170.00000	0,220	18.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		433.00000	0,291	18.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		796.00000	0,968	22.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		59.00000	0,039	22.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,747.00000	1,937	30.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		10.00000	0,008	30.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,739.00000	2,930	35.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2.00000	0,001	35.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,113.00000	8,921	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	49.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,113.00000	6,921	49.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		1.00000	0,001	43.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,114.00000	4,922	43.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		5.00000	0,006	34.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,118.00000	2,927	34.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		215.00000	0,297	18.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		328.00000	0,218	18.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		929.00000	1,109	23.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		42.00000	0,030	23.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,895.00000	2,085	30.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		8.00000	0,006	30.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,889.00000	3,080	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2.00000	0,001	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,913.00000	8,721	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	49.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,913.00000	6,721	49.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		6.00000	0,007	33.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,919.00000	2,728	33.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		309.00000	0,428	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		222.00000	0,149	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,093.00000	2,283	32.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		6.00000	0,004	32.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,088.00000	3,280	35.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1.00000	0,001	35.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,963.00000	8,771	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	49.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,963.00000	6,771	49.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		1.00000	0,001	42.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,964.00000	4,772	42.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,068.00000	1,252	24.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		31.00000	0,023	24.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,043.00000	2,233	31.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		6.00000	0,004	31.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	50.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,813.00000	8,621	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,813.00000	6,621	49.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		1.00000	0,002	41.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,814.00000	4,623	41.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		371.00000	0,502	20.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		184.00000	0,123	20.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,211.00000	1,397	26.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		24.00000	0,018	26.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,192.00000	2,382	32.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		5.00000	0,003	32.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,188.00000	3,380	35.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1.00000	0,001	35.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,713.00000	8,521	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,001	49.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,713.00000	6,522	49.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		2.00000	0,002	41.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,715.00000	4,523	41.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,307.00000	1,494	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		20.00000	0,015	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,291.00000	2,482	33.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		4.00000	0,003	33.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		46.00000	0,055	24.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,209.00000	1,026	24.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		52.00000	0,064	23.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,115.00000	0,935	23.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		60.00000	0,073	22.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,023.00000	0,844	22.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		69.00000	0,085	22.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		932.00000	0,756	22.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		92.00000	0,116	21.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		755.00000	0,587	21.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		124.00000	0,159	19.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		587.00000	0,430	19.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		145.00000	0,187	19.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		508.00000	0,358	19.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		79.00000	0,099	21.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		842.00000	0,670	21.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		107.00000	0,135	20.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		670.00000	0,506	20.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		157.00000	0,203	18.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		470.00000	0,324	18.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		184.00000	0,239	18.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		397.00000	0,260	18.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		99.00000	0,125	20.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		712.00000	0,546	20.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		115.00000	0,147	20.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		628.00000	0,468	20.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		49.00000	0,059	23.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,162.00000	0,980	23.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		56.00000	0,068	23.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,069.00000	0,889	23.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		64.00000	0,079	22.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		977.00000	0,800	22.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		74.00000	0,092	21.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		887.00000	0,713	21.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		85.00000	0,107	21.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		798.00000	0,628	21.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	49.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,213.00000	7,021	49.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		1.00000	0,001	46.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,714.00000	5,522	46.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		2.00000	0,002	38.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,215.00000	4,023	38.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		439.00000	0,580	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		152.00000	0,101	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,796.00000	1,986	30.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		9.00000	0,007	30.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,288.00000	3,480	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1.00000	0,001	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,788.00000	4,979	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	50.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,463.00000	7,271	50.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		1.00000	0,001	47.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,964.00000	5,772	47.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		2.00000	0,002	40.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,465.00000	4,273	40.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		6.00000	0,007	33.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,969.00000	2,778	33.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		280.00000	0,394	19.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		243.00000	0,165	19.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,551.00000	1,739	28.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		14.00000	0,010	28.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,038.00000	3,230	35.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1.00000	0,001	35.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,538.00000	4,729	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	50.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,913.00000	7,721	50.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		1.00000	0,001	49.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,414.00000	6,222	49.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		1.00000	0,001	42.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,914.00000	4,722	42.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		4.00000	0,004	35.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,417.00000	3,225	35.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		134.00000	0,172	19.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		547.00000	0,393	19.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,115.00000	1,300	25.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		28.00000	0,021	25.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,590.00000	2,781	34.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		3.00000	0,002	34.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,088.00000	4,279	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		43.00000	0,052	24.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,256.00000	1,073	24.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		36.00000	0,042	25.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,399.00000	1,213	25.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		40.00000	0,048	24.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,303.00000	1,119	24.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		38.00000	0,045	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,351.00000	1,166	25.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		34.00000	0,040	25.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,447.00000	1,261	25.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		8.00000	0,010	32.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,671.00000	2,481	32.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		9.00000	0,011	32.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,572.00000	2,382	32.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		28.00000	0,033	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,591.00000	1,404	26.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		32.00000	0,037	26.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,495.00000	1,308	26.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		7.00000	0,009	32.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,770.00000	2,580	32.96	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	14.75	Call		12.00000	0,014	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,375.00000	2,185	31.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		13.00000	0,016	30.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,276.00000	2,087	30.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		15.00000	0,018	30.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,178.00000	1,989	30.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		17.00000	0,019	29.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,080.00000	1,890	29.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		19.00000	0,021	29.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,982.00000	1,792	29.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		21.00000	0,024	28.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,884.00000	1,695	28.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		23.00000	0,026	27.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,786.00000	1,597	27.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		25.00000	0,030	27.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,688.00000	1,501	27.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		27.00000	0,031	26.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,640.00000	1,452	26.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		30.00000	0,035	26.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,543.00000	1,356	26.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		18.00000	0,020	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,031.00000	1,841	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		20.00000	0,023	28.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,933.00000	1,744	28.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		22.00000	0,025	28.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,835.00000	1,646	28.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		24.00000	0,028	27.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,737.00000	1,549	27.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		5.00000	0,005	34.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,218.00000	3,026	34.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		7.00000	0,008	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,820.00000	2,629	33.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		8.00000	0,009	32.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,721.00000	2,530	32.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		9.00000	0,010	32.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,622.00000	2,431	32.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		10.00000	0,012	31.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,523.00000	2,333	31.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		11.00000	0,013	31.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,424.00000	2,234	31.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		12.00000	0,015	31.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,325.00000	2,136	31.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		14.00000	0,017	30.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,227.00000	2,038	30.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		16.00000	0,018	30.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,129.00000	1,939	30.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		10.00000	0,012	31.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,473.00000	2,283	31.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	50.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,013.00000	7,821	50.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		1.00000	0,001	47.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,014.00000	5,822	47.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		2.00000	0,002	38.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,015.00000	3,823	38.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,988.00000	4,179	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		1.00000	0,001	47.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,914.00000	5,722	47.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		2.00000	0,003	37.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,915.00000	3,724	37.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	50.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,963.00000	7,771	50.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		2.00000	0,003	37.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,965.00000	3,774	37.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,038.00000	4,229	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	50.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,163.00000	7,971	50.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		1.00000	0,001	48.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,164.00000	5,972	48.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		2.00000	0,002	38.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,165.00000	3,973	38.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,838.00000	4,029	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	50.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,213.00000	8,021	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		1.00000	0,001	48.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,214.00000	6,022	48.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,788.00000	3,979	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,263.00000	8,071	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		1.00000	0,001	48.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,264.00000	6,072	48.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		2.00000	0,002	39.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,265.00000	4,073	39.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,738.00000	3,929	36.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1.00000	0,000	36.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,313.00000	8,121	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		1.00000	0,001	49.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,314.00000	6,122	49.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		2.00000	0,002	39.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,315.00000	4,123	39.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,688.00000	3,879	36.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1.00000	0,000	36.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,513.00000	8,321	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		1.00000	0,001	49.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,514.00000	6,322	49.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		2.00000	0,002	40.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,515.00000	4,323	40.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,488.00000	3,679	36.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1.00000	0,000	36.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,463.00000	8,271	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		1.00000	0,001	49.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,464.00000	6,272	49.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,538.00000	3,729	36.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1.00000	0,000	36.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,563.00000	8,371	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		1.00000	0,001	49.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,564.00000	6,372	49.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		2.00000	0,002	40.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,565.00000	4,373	40.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		550.00000	0,703	21.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		113.00000	0,074	21.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,453.00000	1,641	27.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		16.00000	0,012	27.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,440.00000	2,631	33.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		3.00000	0,002	33.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,438.00000	3,629	35.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1.00000	0,000	35.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	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	20.15	Put		7,763.00000	7,571	50.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		1.00000	0,001	46.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,764.00000	5,572	46.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		3.00000	0,003	37.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,766.00000	3,574	37.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,238.00000	4,429	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,638.00000	3,829	36.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1.00000	0,000	36.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,638.00000	4,829	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,588.00000	3,779	36.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1.00000	0,000	36.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,588.00000	4,779	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,738.00000	4,929	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	50.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,563.00000	7,371	50.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		1.00000	0,001	45.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,564.00000	5,372	45.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		3.00000	0,004	36.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,566.00000	3,375	36.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,438.00000	4,629	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		1.00000	0,000	36.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	50.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,813.00000	7,621	50.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		1.00000	0,001	46.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,814.00000	5,622	46.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		3.00000	0,003	37.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,816.00000	3,624	37.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,188.00000	4,379	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	50.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,063.00000	7,871	50.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		1.00000	0,001	48.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,064.00000	5,872	48.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		2.00000	0,002	38.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,065.00000	3,873	38.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,938.00000	4,129	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,488.00000	4,679	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	50.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,613.00000	7,421	50.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		1.00000	0,001	45.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,614.00000	5,422	45.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		3.00000	0,004	36.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,616.00000	3,425	36.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,388.00000	4,579	36.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	50.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,863.00000	7,671	50.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		1.00000	0,001	47.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,864.00000	5,672	47.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		3.00000	0,003	37.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,866.00000	3,674	37.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,138.00000	4,329	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	50.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,113.00000	7,921	50.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		1.00000	0,001	48.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,114.00000	5,922	48.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		2.00000	0,002	38.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,115.00000	3,923	38.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,888.00000	4,079	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1.00000	0,000	36.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,363.00000	8,171	50.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		1.00000	0,001	49.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,364.00000	6,172	49.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		2.00000	0,002	39.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,365.00000	4,173	39.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.78920	12.59160		17.78	639,460.00	50	1,843.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	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	15/03/2010	Foreign Exchange Future	22.00	Put		9,410.00000	9,213	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		7.00000	0,008	32.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,415.00000	7,219	32.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		16.00000	0,018	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,424.00000	5,229	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		44.00000	0,050	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,452.00000	3,261	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		170.00000	0,200	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,578.00000	1,411	20.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		368.00000	0,435	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		776.00000	0,646	18.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		829.00000	0,965	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		237.00000	0,176	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,656.00000	1,844	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		64.00000	0,055	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,617.00000	2,812	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		25.00000	0,023	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,560.00000	9,363	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		7.00000	0,007	32.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,565.00000	7,368	32.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		16.00000	0,017	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,574.00000	5,378	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		40.00000	0,045	25.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,598.00000	3,406	25.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		153.00000	0,179	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,711.00000	1,540	21.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		327.00000	0,386	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		885.00000	0,747	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		737.00000	0,863	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		295.00000	0,224	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,516.00000	1,703	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		74.00000	0,064	19.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,470.00000	2,665	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		28.00000	0,026	23.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,510.00000	9,313	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		7.00000	0,008	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,515.00000	7,319	32.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		16.00000	0,017	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,524.00000	5,328	29.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		41.00000	0,047	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,549.00000	3,358	25.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		159.00000	0,186	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,667.00000	1,497	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		340.00000	0,402	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		848.00000	0,713	18.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		767.00000	0,896	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		275.00000	0,207	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,563.00000	1,750	19.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		71.00000	0,061	19.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,519.00000	2,714	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		27.00000	0,025	23.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,453.00000	3,649	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		11.00000	0,010	27.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,911.00000	8,714	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		9.00000	0,010	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,917.00000	6,721	31.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		3.00000	0,004	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,761.00000	8,565	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		9.00000	0,010	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,767.00000	6,571	31.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		21.00000	0,024	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,779.00000	4,585	27.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		66.00000	0,077	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,824.00000	2,638	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		279.00000	0,330	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,037.00000	0,891	19.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		627.00000	0,739	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		385.00000	0,300	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,333.00000	1,517	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		91.00000	0,078	18.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,276.00000	2,470	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		34.00000	0,031	22.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,255.00000	3,451	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		13.00000	0,012	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		4.00000	0,004	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,612.00000	8,415	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		10.00000	0,011	31.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,618.00000	6,422	31.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		23.00000	0,025	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,631.00000	4,436	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		73.00000	0,085	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,681.00000	2,496	23.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		314.00000	0,371	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		922.00000	0,782	18.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		708.00000	0,831	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		316.00000	0,242	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,470.00000	1,656	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		78.00000	0,067	18.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,422.00000	2,616	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		30.00000	0,027	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,403.00000	3,599	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		11.00000	0,010	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		3.00000	0,004	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,661.00000	8,465	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		10.00000	0,011	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,668.00000	6,472	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		22.00000	0,025	27.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,680.00000	4,486	27.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		71.00000	0,082	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,729.00000	2,543	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		302.00000	0,357	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		960.00000	0,818	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		680.00000	0,799	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		338.00000	0,260	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,424.00000	1,610	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		82.00000	0,071	18.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,373.00000	2,567	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		31.00000	0,028	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,354.00000	3,550	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		12.00000	0,011	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		3.00000	0,004	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,811.00000	8,615	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		9.00000	0,010	31.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,817.00000	6,621	31.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		21.00000	0,023	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,829.00000	4,634	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		64.00000	0,074	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,872.00000	2,685	23.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		269.00000	0,317	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,077.00000	0,928	19.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		601.00000	0,711	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		409.00000	0,322	17.22	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	15/03/2010	Foreign Exchange Future	11.40	Call		1,288.00000	1,471	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		96.00000	0,082	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,228.00000	2,421	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		36.00000	0,032	22.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,206.00000	3,402	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		14.00000	0,013	26.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		3.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,061.00000	8,864	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		8.00000	0,009	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,066.00000	6,870	32.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		2.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,210.00000	9,014	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		8.00000	0,009	32.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,216.00000	7,020	32.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,460.00000	9,263	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		7.00000	0,008	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,465.00000	7,269	32.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		16.00000	0,018	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,474.00000	5,279	29.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		42.00000	0,048	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,500.00000	3,309	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		354.00000	0,418	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		812.00000	0,679	18.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		797.00000	0,930	16.73	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	12.05	Put		255.00000	0,191	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,609.00000	1,797	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		67.00000	0,058	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,568.00000	2,763	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		26.00000	0,024	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,360.00000	9,163	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		7.00000	0,008	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,365.00000	7,169	32.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		2.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,310.00000	9,114	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		7.00000	0,008	32.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,315.00000	7,119	32.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		2.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,260.00000	9,064	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		8.00000	0,008	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,266.00000	7,069	32.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		2.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,160.00000	8,964	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		8.00000	0,009	32.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,166.00000	6,970	32.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		3.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,011.00000	8,814	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		8.00000	0,009	32.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,016.00000	6,820	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	21.55	Call		3.00000	0,003	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,961.00000	8,764	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		9.00000	0,010	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,967.00000	6,771	32.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		3.00000	0,004	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,861.00000	8,665	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		9.00000	0,010	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,867.00000	6,671	31.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		21.00000	0,023	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,879.00000	4,684	27.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		62.00000	0,072	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,920.00000	2,733	23.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		258.00000	0,305	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,116.00000	0,966	19.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		577.00000	0,683	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		435.00000	0,344	17.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,243.00000	1,425	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		101.00000	0,086	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,179.00000	2,373	22.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		37.00000	0,034	22.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,157.00000	3,352	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		15.00000	0,013	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		3.00000	0,004	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,711.00000	8,515	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		10.00000	0,011	31.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,718.00000	6,522	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		22.00000	0,024	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,730.00000	4,535	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		36.00000	0,041	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,744.00000	3,552	25.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		68.00000	0,079	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,776.00000	2,590	23.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		138.00000	0,161	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,846.00000	1,672	21.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		290.00000	0,343	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		998.00000	0,854	19.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		653.00000	0,769	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		361.00000	0,280	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,379.00000	1,563	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		87.00000	0,074	18.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,325.00000	2,518	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		33.00000	0,029	22.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,305.00000	3,500	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		13.00000	0,011	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		164.00000	0,193	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,622.00000	1,454	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		17.00000	0,019	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,325.00000	5,130	28.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		26.00000	0,029	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,334.00000	4,140	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		46.00000	0,053	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,354.00000	3,164	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		90.00000	0,106	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,398.00000	2,217	22.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		183.00000	0,216	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,491.00000	1,327	20.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		399.00000	0,471	18.02	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		707.00000	0,582	18.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		894.00000	1,037	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		202.00000	0,148	16.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,750.00000	1,939	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		58.00000	0,050	20.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,715.00000	2,910	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		23.00000	0,021	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		19.00000	0,021	28.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,077.00000	4,882	28.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		30.00000	0,033	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,088.00000	3,894	26.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		54.00000	0,062	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,112.00000	2,923	24.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		108.00000	0,126	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,166.00000	1,987	22.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		221.00000	0,261	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,279.00000	1,122	19.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		488.00000	0,579	17.57	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	12.65	Put		546.00000	0,440	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,072.00000	1,244	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		130.00000	0,105	17.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,987.00000	2,179	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		45.00000	0,040	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,960.00000	3,155	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		18.00000	0,016	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		18.00000	0,020	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,176.00000	4,981	28.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		28.00000	0,032	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,186.00000	3,993	26.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		51.00000	0,058	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,209.00000	3,019	24.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		100.00000	0,118	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,258.00000	2,079	22.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		205.00000	0,242	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,363.00000	1,203	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		450.00000	0,532	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		608.00000	0,493	17.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		998.00000	1,156	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		156.00000	0,117	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,892.00000	2,083	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		50.00000	0,044	20.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,862.00000	3,057	25.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		20.00000	0,018	25.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		20.00000	0,022	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,978.00000	4,783	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		32.00000	0,035	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,990.00000	3,796	26.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		58.00000	0,067	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,016.00000	2,828	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		116.00000	0,135	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,074.00000	1,896	22.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		239.00000	0,282	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,197.00000	1,043	19.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		530.00000	0,629	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		488.00000	0,390	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,154.00000	1,334	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		112.00000	0,095	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,083.00000	2,276	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		41.00000	0,037	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,058.00000	3,254	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		16.00000	0,015	25.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		17.00000	0,019	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,275.00000	5,080	28.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		27.00000	0,030	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,285.00000	4,091	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		48.00000	0,055	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,306.00000	3,116	24.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		93.00000	0,110	22.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,351.00000	2,171	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		190.00000	0,224	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,448.00000	1,285	20.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		415.00000	0,490	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		673.00000	0,551	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		928.00000	1,074	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		186.00000	0,135	16.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,797.00000	1,987	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		55.00000	0,048	20.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,764.00000	2,959	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		22.00000	0,020	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		17.00000	0,018	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,375.00000	5,179	29.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		26.00000	0,028	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,384.00000	4,189	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		45.00000	0,051	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,403.00000	3,212	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		87.00000	0,102	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,445.00000	2,263	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		177.00000	0,208	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,535.00000	1,369	20.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		383.00000	0,453	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		741.00000	0,614	18.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		861.00000	1,000	16.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		219.00000	0,161	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,703.00000	1,892	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		61.00000	0,053	19.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,666.00000	2,861	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		24.00000	0,022	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		18.00000	0,019	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,226.00000	5,030	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		28.00000	0,031	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,236.00000	4,042	26.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		49.00000	0,057	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,257.00000	3,068	24.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		97.00000	0,114	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,305.00000	2,125	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		198.00000	0,233	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,406.00000	1,244	20.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		432.00000	0,510	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		640.00000	0,521	17.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		963.00000	1,112	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		171.00000	0,123	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,844.00000	2,035	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		52.00000	0,046	20.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,813.00000	3,008	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		21.00000	0,019	25.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		18.00000	0,020	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,126.00000	4,931	28.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		29.00000	0,032	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
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,137.00000	3,943	26.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		53.00000	0,060	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,161.00000	2,971	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		104.00000	0,122	22.43	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,212.00000	2,033	22.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		213.00000	0,251	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,321.00000	1,162	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		469.00000	0,555	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		577.00000	0,466	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,035.00000	1,200	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		143.00000	0,111	16.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,939.00000	2,131	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		47.00000	0,042	21.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,911.00000	3,106	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		19.00000	0,017	25.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		19.00000	0,021	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,027.00000	4,832	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		31.00000	0,034	26.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,039.00000	3,845	26.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		56.00000	0,065	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,064.00000	2,876	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		112.00000	0,130	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,120.00000	1,941	22.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		230.00000	0,271	19.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,238.00000	1,082	19.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		508.00000	0,604	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		516.00000	0,415	17.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,110.00000	1,289	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		118.00000	0,100	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,035.00000	2,227	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		43.00000	0,038	21.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,009.00000	3,205	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		17.00000	0,016	25.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		20.00000	0,022	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,928.00000	4,733	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		33.00000	0,036	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,941.00000	3,747	25.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		60.00000	0,069	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,968.00000	2,780	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		120.00000	0,140	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,028.00000	1,851	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		553.00000	0,655	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		461.00000	0,366	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,198.00000	1,379	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		106.00000	0,090	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,131.00000	2,324	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		39.00000	0,035	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,108.00000	3,303	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		16.00000	0,014	26.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		248.00000	0,293	19.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,156.00000	1,004	19.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		6.00000	0,006	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,014.00000	7,817	33.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		13.00000	0,014	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,021.00000	5,825	30.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,998.00000	4,193	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		6.00000	0,004	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		6.00000	0,007	33.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,914.00000	7,718	33.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		14.00000	0,015	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,922.00000	5,726	30.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,096.00000	4,293	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		4.00000	0,004	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		6.00000	0,006	33.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,964.00000	7,767	33.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		13.00000	0,015	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,971.00000	5,776	30.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,047.00000	4,243	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		5.00000	0,004	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		5.00000	0,006	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,213.00000	8,017	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		12.00000	0,014	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,220.00000	6,025	30.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,799.00000	3,996	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		7.00000	0,007	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		4.00000	0,005	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,312.00000	8,116	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		11.00000	0,013	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,319.00000	6,124	31.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,700.00000	3,896	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		8.00000	0,007	28.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		5.00000	0,006	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,263.00000	8,067	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		12.00000	0,013	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,270.00000	6,074	30.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,750.00000	3,946	28.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		8.00000	0,007	28.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		4.00000	0,005	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,362.00000	8,166	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		11.00000	0,013	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,369.00000	6,174	31.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,650.00000	3,847	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		8.00000	0,008	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		4.00000	0,005	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,512.00000	8,316	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		10.00000	0,012	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,518.00000	6,323	31.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		24.00000	0,026	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,532.00000	4,337	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		78.00000	0,091	23.24	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	15.10	Put		2,586.00000	2,402	23.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,502.00000	3,698	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		10.00000	0,009	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		4.00000	0,004	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,562.00000	8,365	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		10.00000	0,011	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,568.00000	6,372	31.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		23.00000	0,026	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,581.00000	4,387	27.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		76.00000	0,088	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,634.00000	2,449	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		4.00000	0,005	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,462.00000	8,266	33.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		11.00000	0,012	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,469.00000	6,273	31.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		25.00000	0,027	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,483.00000	4,288	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		81.00000	0,095	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,539.00000	2,356	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,551.00000	3,748	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		9.00000	0,009	27.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		6.00000	0,007	33.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,764.00000	7,568	33.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		14.00000	0,016	29.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,772.00000	5,577	29.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		35.00000	0,040	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,793.00000	3,601	25.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		133.00000	0,155	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,891.00000	1,716	21.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,245.00000	4,442	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,643.00000	4,840	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,601.00000	3,797	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		9.00000	0,008	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,593.00000	4,790	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,743.00000	4,940	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,543.00000	4,740	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,001	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		5.00000	0,006	33.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,063.00000	7,867	33.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		13.00000	0,014	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,071.00000	5,875	30.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,948.00000	4,144	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		6.00000	0,005	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,444.00000	4,641	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		7.00000	0,007	32.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,615.00000	7,418	32.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		15.00000	0,017	29.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,623.00000	5,428	29.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		39.00000	0,044	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,647.00000	3,455	25.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		148.00000	0,173	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,756.00000	1,584	21.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,394.00000	4,591	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		6.00000	0,007	33.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,864.00000	7,668	33.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		14.00000	0,015	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,872.00000	5,676	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		33.00000	0,038	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,891.00000	3,699	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		124.00000	0,145	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,982.00000	1,806	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,146.00000	4,342	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		4.00000	0,003	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		5.00000	0,006	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,113.00000	7,917	33.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		13.00000	0,014	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,121.00000	5,925	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,898.00000	4,094	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		6.00000	0,005	28.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		6.00000	0,007	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,814.00000	7,618	33.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		14.00000	0,016	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,822.00000	5,627	30.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		34.00000	0,039	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,842.00000	3,650	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		128.00000	0,150	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,936.00000	1,761	21.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,195.00000	4,392	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		5.00000	0,006	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,163.00000	7,967	33.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		12.00000	0,014	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,170.00000	5,975	30.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,849.00000	4,045	28.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		7.00000	0,006	28.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			13.00220	12.79850		17.90	65,011.00	5	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		9.00000	0,010	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,261.00000	9,058	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		22.00000	0,023	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,274.00000	7,071	27.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		7.00000	0,008	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,559.00000	9,356	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		20.00000	0,022	28.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,572.00000	7,370	28.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		10.00000	0,011	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,062.00000	8,859	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		23.00000	0,025	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,075.00000	6,873	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		50.00000	0,057	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,102.00000	4,905	25.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		139.00000	0,159	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,191.00000	3,007	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		11.00000	0,012	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,913.00000	8,710	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		24.00000	0,026	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,926.00000	6,724	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		54.00000	0,062	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,956.00000	4,760	25.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		150.00000	0,171	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,052.00000	2,869	22.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		11.00000	0,013	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,813.00000	8,611	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		24.00000	0,026	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,826.00000	6,624	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		444.00000	0,504	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,246.00000	1,102	19.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		781.00000	0,888	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		583.00000	0,486	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,257.00000	2,458	18.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		59.00000	0,056	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,232.00000	3,433	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		34.00000	0,031	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		13.00000	0,015	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,615.00000	8,413	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		26.00000	0,028	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,628.00000	6,426	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		12.00000	0,014	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,664.00000	8,462	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		25.00000	0,027	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,677.00000	6,475	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		853.00000	0,968	17.08	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		505.00000	0,416	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,506.00000	1,679	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		158.00000	0,127	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,402.00000	2,603	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		54.00000	0,051	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,378.00000	3,580	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		30.00000	0,028	23.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		9.00000	0,011	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,111.00000	8,909	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		49.00000	0,056	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,151.00000	4,954	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		136.00000	0,155	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,238.00000	3,053	23.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		8.00000	0,010	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,310.00000	9,108	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		21.00000	0,023	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,323.00000	7,121	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		44.00000	0,050	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,346.00000	5,148	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		8.00000	0,009	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,460.00000	9,257	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		21.00000	0,022	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,473.00000	7,270	27.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		959.00000	1,084	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		411.00000	0,332	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,671.00000	1,850	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		123.00000	0,098	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,597.00000	2,798	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		49.00000	0,046	20.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		7.00000	0,009	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,509.00000	9,307	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		20.00000	0,022	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,522.00000	7,320	27.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,629.00000	1,806	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		131.00000	0,104	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,548.00000	2,750	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		50.00000	0,048	20.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		8.00000	0,009	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,410.00000	9,207	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		21.00000	0,022	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,423.00000	7,220	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		324.00000	0,367	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,726.00000	1,565	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		554.00000	0,628	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		956.00000	0,826	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		986.00000	1,115	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		388.00000	0,313	16.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,713.00000	1,893	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		115.00000	0,091	16.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,646.00000	2,847	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		48.00000	0,045	20.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		8.00000	0,009	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,360.00000	9,157	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		43.00000	0,049	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,395.00000	5,197	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		120.00000	0,137	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,472.00000	3,285	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		9.00000	0,010	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,211.00000	9,008	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		22.00000	0,024	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,224.00000	7,022	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		9.00000	0,011	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,161.00000	8,959	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		22.00000	0,024	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,174.00000	6,972	27.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		48.00000	0,054	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,200.00000	5,002	25.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		132.00000	0,151	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,284.00000	3,099	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		10.00000	0,012	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,012.00000	8,810	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		23.00000	0,025	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,025.00000	6,823	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		52.00000	0,059	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,054.00000	4,857	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		143.00000	0,163	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,145.00000	2,961	22.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,235.00000	1,396	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		237.00000	0,194	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,064.00000	2,264	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		66.00000	0,062	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,037.00000	3,238	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		39.00000	0,036	22.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		10.00000	0,012	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,962.00000	8,760	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		23.00000	0,025	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,975.00000	6,773	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		11.00000	0,013	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,863.00000	8,661	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		24.00000	0,026	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,876.00000	6,674	26.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		433.00000	0,490	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,285.00000	1,138	19.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,348.00000	1,515	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		200.00000	0,163	16.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,209.00000	2,409	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		61.00000	0,057	18.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		12.00000	0,013	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,764.00000	8,561	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		25.00000	0,027	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,777.00000	6,575	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		45.00000	0,052	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,297.00000	5,100	25.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		77.00000	0,089	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,329.00000	4,137	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		126.00000	0,144	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,378.00000	3,192	23.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		212.00000	0,241	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,464.00000	2,289	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		457.00000	0,518	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,209.00000	1,066	19.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		805.00000	0,914	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		557.00000	0,462	17.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,426.00000	1,596	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		178.00000	0,144	16.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,305.00000	2,506	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		57.00000	0,054	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,281.00000	3,482	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		33.00000	0,030	23.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		316.00000	0,357	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,768.00000	1,605	20.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		34.00000	0,039	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,836.00000	5,637	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		97.00000	0,110	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,899.00000	3,708	23.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		158.00000	0,180	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,960.00000	2,778	22.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,044.00000	1,178	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		346.00000	0,276	16.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,799.00000	1,982	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		101.00000	0,080	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		36.00000	0,041	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,738.00000	5,539	25.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		620.00000	0,703	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		822.00000	0,701	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,105.00000	1,245	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		307.00000	0,243	16.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,886.00000	2,071	16.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		88.00000	0,069	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,841.00000	3,043	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		43.00000	0,041	21.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		42.00000	0,048	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,444.00000	5,246	25.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		71.00000	0,082	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,473.00000	4,280	24.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		117.00000	0,133	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,519.00000	3,331	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		195.00000	0,223	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,597.00000	2,421	22.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		421.00000	0,477	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,323.00000	1,175	19.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		736.00000	0,838	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		638.00000	0,536	17.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,310.00000	1,475	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		212.00000	0,173	16.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,160.00000	2,361	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		62.00000	0,059	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,134.00000	3,335	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		36.00000	0,033	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,201.00000	1,357	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		253.00000	0,205	16.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,019.00000	2,216	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		71.00000	0,064	17.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,988.00000	3,189	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		40.00000	0,037	21.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		56.00000	0,064	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,908.00000	4,712	24.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		94.00000	0,107	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,946.00000	3,755	24.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		569.00000	0,646	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		921.00000	0,794	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,015.00000	1,146	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		367.00000	0,294	16.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,694.00000	2,896	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		46.00000	0,044	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		35.00000	0,040	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,787.00000	5,588	25.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		99.00000	0,113	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,851.00000	3,661	23.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		162.00000	0,185	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,914.00000	2,733	22.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		350.00000	0,396	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,602.00000	1,444	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		602.00000	0,684	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		854.00000	0,732	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,074.00000	1,211	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		326.00000	0,259	16.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,842.00000	2,026	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	11.05	Put		94.00000	0,074	16.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,792.00000	2,994	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		44.00000	0,042	21.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		37.00000	0,042	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,689.00000	5,490	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		62.00000	0,071	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,714.00000	4,519	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		104.00000	0,118	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,756.00000	3,566	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		171.00000	0,195	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,823.00000	2,643	22.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		637.00000	0,724	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		789.00000	0,672	17.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,137.00000	1,282	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		289.00000	0,230	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,930.00000	2,119	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		82.00000	0,067	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,890.00000	3,091	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		42.00000	0,039	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		656.00000	0,746	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		758.00000	0,644	17.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,169.00000	1,319	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		271.00000	0,217	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,939.00000	3,140	21.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		41.00000	0,038	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
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		41.00000	0,046	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,493.00000	5,294	25.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		69.00000	0,080	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,521.00000	4,328	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		114.00000	0,130	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,566.00000	3,378	23.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		190.00000	0,217	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,642.00000	2,465	22.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		715.00000	0,814	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		667.00000	0,562	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,272.00000	1,435	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		224.00000	0,183	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,112.00000	2,312	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		64.00000	0,060	18.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,086.00000	3,286	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		38.00000	0,034	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		410.00000	0,465	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,362.00000	1,213	19.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		47.00000	0,053	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,249.00000	5,051	25.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		79.00000	0,091	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,281.00000	4,089	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		129.00000	0,147	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,331.00000	3,145	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		217.00000	0,248	21.89	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	15.00	Put		2,419.00000	2,246	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		482.00000	0,547	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,134.00000	0,995	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		53.00000	0,061	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,005.00000	4,809	25.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		90.00000	0,102	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,042.00000	3,850	24.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		147.00000	0,167	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,099.00000	2,915	22.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		248.00000	0,279	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,200.00000	2,027	21.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		538.00000	0,611	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		990.00000	0,859	18.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		59.00000	0,067	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,811.00000	4,615	24.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,587.00000	1,764	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		139.00000	0,112	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,500.00000	2,701	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		52.00000	0,049	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,476.00000	3,678	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		28.00000	0,026	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		64.00000	0,073	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,666.00000	4,471	24.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		106.00000	0,121	23.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,708.00000	3,519	23.73	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	14.40	Call		294.00000	0,331	20.69	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,896.00000	1,729	20.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,546.00000	1,721	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		148.00000	0,119	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,451.00000	2,652	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		53.00000	0,050	19.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		101.00000	0,115	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,803.00000	3,613	23.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		167.00000	0,190	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,869.00000	2,688	22.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		280.00000	0,315	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,982.00000	1,813	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		469.00000	0,532	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,171.00000	1,030	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		829.00000	0,941	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		531.00000	0,439	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,466.00000	1,637	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		168.00000	0,135	16.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,354.00000	2,555	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		56.00000	0,053	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,329.00000	3,531	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		31.00000	0,029	23.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		22.00000	0,024	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,124.00000	6,922	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		38.00000	0,043	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	18.40	Put		5,640.00000	5,441	25.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		83.00000	0,096	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,185.00000	3,994	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		176.00000	0,200	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,778.00000	2,598	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		379.00000	0,429	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,481.00000	1,327	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		879.00000	0,996	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		481.00000	0,394	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,974.00000	2,167	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		76.00000	0,065	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,427.00000	3,629	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		29.00000	0,027	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,902.00000	5,105	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		4.00000	0,003	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		359.00000	0,407	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,561.00000	1,405	19.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		21.00000	0,023	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,373.00000	7,171	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		34.00000	0,038	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,886.00000	5,686	25.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		73.00000	0,084	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,425.00000	4,232	24.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		154.00000	0,176	22.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,006.00000	2,824	22.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		333.00000	0,376	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,685.00000	1,524	20.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		758.00000	0,863	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		610.00000	0,511	17.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,756.00000	1,937	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		108.00000	0,085	16.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,183.00000	3,384	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		35.00000	0,032	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,654.00000	4,856	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		6.00000	0,004	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		19.00000	0,020	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,821.00000	7,618	28.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		28.00000	0,030	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,330.00000	6,128	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		57.00000	0,066	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,859.00000	4,664	24.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		123.00000	0,140	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,425.00000	3,238	23.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		266.00000	0,300	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,068.00000	1,898	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		586.00000	0,665	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		888.00000	0,763	18.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,387.00000	1,555	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		189.00000	0,153	16.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,743.00000	2,945	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		45.00000	0,043	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,212.00000	4,412	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		14.00000	0,010	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		40.00000	0,045	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,542.00000	5,343	25.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		67.00000	0,077	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,569.00000	4,375	24.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		111.00000	0,127	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,613.00000	3,425	23.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		185.00000	0,211	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,687.00000	2,509	22.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		309.00000	0,348	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,811.00000	1,646	20.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		399.00000	0,452	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,401.00000	1,250	19.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		524.00000	0,594	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,026.00000	0,892	18.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		694.00000	0,791	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		696.00000	0,589	17.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		931.00000	1,054	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		433.00000	0,352	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		341.00000	0,386	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,643.00000	1,484	20.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		39.00000	0,044	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,591.00000	5,392	25.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		65.00000	0,075	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,617.00000	4,423	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		109.00000	0,124	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,661.00000	3,472	23.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		180.00000	0,206	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,732.00000	2,554	22.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		389.00000	0,440	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,441.00000	1,288	19.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		509.00000	0,578	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,061.00000	0,926	18.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		674.00000	0,768	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		726.00000	0,616	17.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		905.00000	1,025	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		457.00000	0,373	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		369.00000	0,418	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,521.00000	1,366	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		60.00000	0,069	24.88	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,762.00000	4,567	24.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		496.00000	0,562	18.70	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,098.00000	0,960	18.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		301.00000	0,340	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,853.00000	1,688	20.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		18.00000	0,019	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,020.00000	7,817	28.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		31.00000	0,035	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	14/06/2010	Foreign Exchange Future	18.80	Put		6,033.00000	5,833	25.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		88.00000	0,100	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,090.00000	3,898	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		242.00000	0,272	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,244.00000	2,070	21.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,017.00000	4,217	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		19.00000	0,015	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		18.00000	0,020	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,920.00000	7,718	28.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		33.00000	0,037	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,935.00000	5,735	25.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		92.00000	0,105	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,994.00000	3,803	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		254.00000	0,286	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,156.00000	1,984	21.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,114.00000	4,314	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		16.00000	0,012	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		18.00000	0,020	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,970.00000	7,768	28.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		32.00000	0,036	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,984.00000	5,784	25.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,065.00000	4,265	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		17.00000	0,013	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		16.00000	0,019	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,218.00000	8,017	29.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		29.00000	0,031	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,231.00000	6,029	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,820.00000	4,022	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		22.00000	0,020	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		15.00000	0,018	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,317.00000	8,116	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		75.00000	0,086	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,377.00000	4,184	24.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		206.00000	0,235	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,508.00000	2,333	22.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,722.00000	3,924	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		24.00000	0,022	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		16.00000	0,018	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,268.00000	8,066	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		29.00000	0,031	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,281.00000	6,079	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,771.00000	3,973	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		23.00000	0,021	24.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		15.00000	0,017	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,367.00000	8,165	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		28.00000	0,030	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,380.00000	6,178	26.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		201.00000	0,229	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,553.00000	2,377	22.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,672.00000	3,874	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	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,022	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		13.00000	0,016	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,515.00000	8,314	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		27.00000	0,029	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,529.00000	6,327	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,525.00000	3,727	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		27.00000	0,025	23.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		13.00000	0,015	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,565.00000	8,363	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		26.00000	0,028	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,578.00000	6,376	26.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		14.00000	0,016	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,466.00000	8,264	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		27.00000	0,029	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,479.00000	6,277	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,574.00000	3,776	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		26.00000	0,024	24.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		19.00000	0,021	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,771.00000	7,569	28.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		273.00000	0,307	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,025.00000	1,855	20.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,261.00000	4,461	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,009	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,623.00000	3,825	24.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		25.00000	0,023	24.26	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	8.20	Call		4,605.00000	4,807	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		7.00000	0,005	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,753.00000	4,956	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		5.00000	0,004	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,555.00000	4,757	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		7.00000	0,005	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		18.00000	0,019	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,070.00000	7,867	28.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		31.00000	0,034	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,083.00000	5,882	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		86.00000	0,098	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,138.00000	3,946	24.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		236.00000	0,266	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,288.00000	2,114	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,968.00000	4,168	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		20.00000	0,016	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		19.00000	0,020	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,871.00000	7,668	28.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		260.00000	0,293	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,112.00000	1,941	21.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,163.00000	4,363	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		15.00000	0,011	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,457.00000	4,659	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,007	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		20.00000	0,021	28.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,622.00000	7,419	28.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,408.00000	4,609	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,007	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		17.00000	0,019	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,119.00000	7,917	28.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		30.00000	0,033	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,132.00000	5,931	25.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		230.00000	0,260	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,332.00000	2,158	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,918.00000	4,119	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		20.00000	0,017	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		12.00000	0,014	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,714.00000	8,512	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		25.00000	0,027	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,727.00000	6,525	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		17.00000	0,019	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,169.00000	7,967	28.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		30.00000	0,032	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,182.00000	5,980	25.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		81.00000	0,093	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,233.00000	4,041	24.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		223.00000	0,254	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,375.00000	2,202	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,869.00000	4,071	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		21.00000	0,019	24.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		14.00000	0,017	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,416.00000	8,215	29.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		27.00000	0,030	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,429.00000	6,228	26.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.12930	11.07800		16.02	1,257,610.90	113	30,745.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,622.00000	8,571	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	46.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,622.00000	6,571	46.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,722.00000	8,671	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	46.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,722.00000	6,671	46.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,372.00000	8,321	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	46.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,372.00000	6,321	46.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,001	40.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,373.00000	4,322	40.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,632.00000	1,683	26.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		4.00000	0,004	26.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,628.00000	2,679	29.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,628.00000	3,679	31.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	31.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,272.00000	8,221	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	46.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,272.00000	6,221	46.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,001	39.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,273.00000	4,222	39.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		116.00000	0,122	17.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		388.00000	0,343	17.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		759.00000	0,806	20.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		31.00000	0,027	20.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,731.00000	1,782	27.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		3.00000	0,003	27.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,728.00000	2,779	29.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	29.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,728.00000	3,779	32.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	32.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,172.00000	8,121	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	46.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,172.00000	6,121	46.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		143.00000	0,151	16.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		315.00000	0,272	16.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		852.00000	0,900	21.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		24.00000	0,021	21.04	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	8.25	Call		2,828.00000	2,879	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	29.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,828.00000	3,879	32.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	32.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,522.00000	8,471	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	46.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,522.00000	6,471	46.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,772.00000	8,721	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	46.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,772.00000	6,721	46.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,822.00000	8,771	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	46.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,822.00000	6,771	46.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,672.00000	8,621	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	46.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,672.00000	6,621	46.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,572.00000	8,521	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,572.00000	6,521	46.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	47.42	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	19.50	Put		8,422.00000	8,371	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	46.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,422.00000	6,371	46.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,322.00000	8,271	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	46.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,322.00000	6,271	46.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,001	39.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,323.00000	4,272	39.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		105.00000	0,110	17.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		427.00000	0,381	17.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		714.00000	0,760	20.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		36.00000	0,031	20.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,681.00000	1,732	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		3.00000	0,003	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,678.00000	2,729	29.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	29.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,678.00000	3,729	32.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	32.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,222.00000	8,171	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	46.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,222.00000	6,171	46.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,122.00000	8,071	47.42	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	17.20	Call		0.00000	0,000	46.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,122.00000	6,071	46.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	39.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,123.00000	4,072	39.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,002	34.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,124.00000	3,073	34.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		158.00000	0,168	16.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		280.00000	0,239	16.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		899.00000	0,947	21.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		21.00000	0,018	21.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,880.00000	1,931	28.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		2.00000	0,002	28.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,878.00000	2,929	29.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	29.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,878.00000	3,929	32.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	32.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,001	39.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,223.00000	4,172	39.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	34.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,224.00000	3,173	34.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		129.00000	0,136	17.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		351.00000	0,307	17.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		805.00000	0,853	20.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		27.00000	0,024	20.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,781.00000	1,832	27.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		3.00000	0,003	27.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,778.00000	2,829	29.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	29.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,778.00000	3,829	32.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	32.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		1.00000	0,001	40.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,423.00000	4,372	40.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		1.00000	0,001	35.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,423.00000	3,372	35.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		85.00000	0,089	18.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		507.00000	0,460	18.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		625.00000	0,669	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		47.00000	0,040	19.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,582.00000	1,633	26.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		4.00000	0,004	26.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,578.00000	2,629	29.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	29.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,578.00000	3,629	31.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	31.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		1.00000	0,000	40.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,523.00000	4,471	40.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		70.00000	0,072	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		592.00000	0,543	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,483.00000	1,534	25.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		5.00000	0,005	25.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,478.00000	2,529	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	29.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,478.00000	3,529	31.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	31.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	41.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,672.00000	4,621	41.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,335.00000	1,386	24.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		7.00000	0,007	24.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,328.00000	2,380	29.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,001	29.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,328.00000	3,379	30.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	30.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	41.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,772.00000	4,721	41.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		345.00000	0,377	17.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		117.00000	0,098	17.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,237.00000	1,287	23.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		9.00000	0,008	23.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,229.00000	2,280	29.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1.00000	0,001	29.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,228.00000	3,279	30.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	30.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	42.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,972.00000	4,921	42.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	38.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,973.00000	3,922	38.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,041.00000	1,092	22.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		13.00000	0,013	22.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,030.00000	2,081	29.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		2.00000	0,002	29.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,028.00000	3,079	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	42.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		5,022.00000	4,971	42.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		194.00000	0,208	16.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		216.00000	0,179	16.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		993.00000	1,043	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		15.00000	0,014	21.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2,978.00000	3,029	29.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	29.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	42.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,922.00000	4,871	42.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	38.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,923.00000	3,872	38.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		33.00000	0,033	21.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		955.00000	0,904	21.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		245.00000	0,271	16.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		167.00000	0,142	16.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,090.00000	1,140	22.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		12.00000	0,011	22.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,079.00000	2,130	29.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1.00000	0,001	29.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,078.00000	3,129	29.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	41.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,822.00000	4,771	41.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	37.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,823.00000	3,772	37.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		39.00000	0,040	21.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		861.00000	0,811	21.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		310.00000	0,340	17.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		132.00000	0,111	17.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,188.00000	1,238	23.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		10.00000	0,009	23.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,179.00000	2,230	29.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1.00000	0,001	29.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,178.00000	3,229	30.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	30.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		77.00000	0,080	18.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		549.00000	0,501	18.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,572.00000	4,521	40.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,434.00000	1,484	25.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		6.00000	0,005	25.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,428.00000	2,479	29.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	29.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,428.00000	3,479	31.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	31.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	41.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,622.00000	4,571	41.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,001	36.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,623.00000	3,572	36.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		57.00000	0,059	19.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		679.00000	0,630	19.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		458.00000	0,496	18.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		80.00000	0,067	18.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,384.00000	1,435	24.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		6.00000	0,006	24.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,378.00000	2,430	29.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,001	29.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,378.00000	3,429	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	30.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	41.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,722.00000	4,671	41.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	37.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,723.00000	3,672	37.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		47.00000	0,048	20.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		769.00000	0,719	20.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		381.00000	0,416	17.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		103.00000	0,087	17.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,286.00000	1,336	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		8.00000	0,007	24.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,279.00000	2,330	29.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1.00000	0,001	29.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,278.00000	3,329	30.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	30.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		30.00000	0,030	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		1,002.00000	0,951	22.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		43.00000	0,044	20.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		815.00000	0,765	20.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		52.00000	0,053	20.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		724.00000	0,674	20.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	46.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		7,022.00000	6,971	46.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	44.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,522.00000	5,471	44.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	38.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		4,023.00000	3,972	38.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		27.00000	0,027	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		1,049.00000	0,998	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		540.00000	0,581	18.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		62.00000	0,052	18.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1,980.00000	2,031	29.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		2.00000	0,002	29.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	46.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,172.00000	7,121	46.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	44.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,672.00000	5,621	44.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,001	39.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,173.00000	4,122	39.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		419.00000	0,456	18.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		91.00000	0,077	18.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,831.00000	1,881	28.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		3.00000	0,002	28.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,472.00000	7,421	47.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	45.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,972.00000	5,921	45.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		1.00000	0,000	40.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,473.00000	4,421	40.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		215.00000	0,239	16.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		187.00000	0,160	16.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,533.00000	1,583	26.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		5.00000	0,004	26.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	37.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,673.00000	3,622	37.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		36.00000	0,036	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		908.00000	0,857	21.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		94.00000	0,099	18.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		466.00000	0,420	18.25	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	10.95	Call		276.00000	0,305	16.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		148.00000	0,126	16.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		669.00000	0,714	19.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		41.00000	0,035	19.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,001	36.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,573.00000	3,522	36.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		25.00000	0,025	22.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,097.00000	1,046	22.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		63.00000	0,065	19.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		635.00000	0,586	19.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		175.00000	0,187	16.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		247.00000	0,208	16.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		498.00000	0,538	18.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		70.00000	0,059	18.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		21.00000	0,021	23.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,193.00000	1,142	23.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,001	36.37	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,523.00000	3,472	36.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		23.00000	0,023	23.01	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,145.00000	1,094	23.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		20.00000	0,019	23.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,242.00000	1,190	23.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		15.00000	0,015	24.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,387.00000	1,336	24.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		18.00000	0,018	23.96	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	12.35	Put		1,290.00000	1,239	23.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		11.00000	0,011	26.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,633.00000	1,582	26.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		12.00000	0,012	25.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,534.00000	1,483	25.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		14.00000	0,014	24.91	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,436.00000	1,385	24.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		17.00000	0,016	24.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,339.00000	1,287	24.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		9.00000	0,009	27.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,781.00000	1,730	27.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		10.00000	0,010	26.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,682.00000	1,631	26.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		12.00000	0,011	25.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,584.00000	1,532	25.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		13.00000	0,013	25.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,485.00000	1,434	25.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		9.00000	0,009	26.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,731.00000	1,680	26.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		7.00000	0,007	28.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,929.00000	1,878	28.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		8.00000	0,008	27.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,830.00000	1,779	27.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		8.00000	0,008	27.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,880.00000	1,829	27.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	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		3,024.00000	2,973	33.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		6.00000	0,006	28.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		2,028.00000	1,977	28.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		5.00000	0,004	30.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,277.00000	2,225	30.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		6.00000	0,006	28.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,078.00000	2,027	28.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		7.00000	0,007	28.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,979.00000	1,928	28.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		2.00000	0,002	33.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,924.00000	2,873	33.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		2.00000	0,002	32.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,824.00000	2,773	32.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		3.00000	0,003	32.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,725.00000	2,674	32.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		3.00000	0,003	31.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,625.00000	2,574	31.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		3.00000	0,003	31.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,525.00000	2,474	31.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		4.00000	0,004	30.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,426.00000	2,375	30.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		4.00000	0,004	30.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,326.00000	2,275	30.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		5.00000	0,005	29.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,227.00000	2,176	29.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		6.00000	0,005	29.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,128.00000	2,076	29.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,002	34.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,174.00000	3,123	34.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		2.00000	0,002	34.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,074.00000	3,023	34.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		2.00000	0,002	33.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,974.00000	2,923	33.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		2.00000	0,002	33.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,874.00000	2,823	33.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		2.00000	0,002	32.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,774.00000	2,723	32.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		3.00000	0,003	32.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,675.00000	2,624	32.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		3.00000	0,003	31.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,575.00000	2,524	31.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		3.00000	0,003	31.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,475.00000	2,424	31.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		4.00000	0,004	30.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,376.00000	2,325	30.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		5.00000	0,005	29.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,177.00000	2,126	29.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	37.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,773.00000	3,722	37.65	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	18.95	Call		0.00000	0,000	47.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,872.00000	7,821	47.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	45.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,872.00000	5,821	45.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	38.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,873.00000	3,822	38.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,139.00000	1,189	23.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		11.00000	0,010	23.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,129.00000	2,180	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1.00000	0,001	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,128.00000	3,179	29.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	29.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,128.00000	4,179	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	47.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,922.00000	7,871	47.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	45.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,922.00000	5,871	45.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,078.00000	4,129	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,972.00000	7,921	47.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,028.00000	4,079	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	47.42	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	19.15	Put		8,072.00000	8,021	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	46.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,072.00000	6,021	46.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	39.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,073.00000	4,022	39.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		946.00000	0,995	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		18.00000	0,016	21.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,930.00000	1,981	29.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		2.00000	0,002	29.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,928.00000	2,979	29.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	29.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,928.00000	3,979	33.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	33.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		8,022.00000	7,971	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	45.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		6,022.00000	5,971	45.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		3,978.00000	4,029	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	33.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,472.00000	8,421	47.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	46.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,472.00000	6,421	46.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		582.00000	0,625	19.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		54.00000	0,046	19.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,528.00000	2,579	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,528.00000	3,579	31.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	31.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.31700	11.26290		16.83	7,887,949.00	697	4,866.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,389.00000	8,335	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,005	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,392.00000	6,338	31.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		13.00000	0,013	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,400.00000	4,346	27.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		60.00000	0,061	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,447.00000	2,394	23.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		307.00000	0,318	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		694.00000	0,651	17.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		785.00000	0,820	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		172.00000	0,153	16.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,651.00000	1,703	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		38.00000	0,036	19.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,626.00000	2,679	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		13.00000	0,012	23.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,617.00000	3,671	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		4.00000	0,004	28.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,639.00000	8,585	34.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		5.00000	0,005	31.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,642.00000	6,588	31.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,738.00000	8,684	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		5.00000	0,004	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,742.00000	6,687	32.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,489.00000	8,435	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		5.00000	0,005	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,492.00000	6,438	31.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		137.00000	0,140	20.82	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,474.00000	1,423	20.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,289.00000	8,235	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		6.00000	0,006	31.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,293.00000	6,239	31.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		14.00000	0,014	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,301.00000	4,247	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		66.00000	0,067	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,353.00000	2,300	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		336.00000	0,349	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		623.00000	0,582	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		855.00000	0,893	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		142.00000	0,126	16.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,747.00000	1,799	19.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		34.00000	0,032	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,724.00000	2,778	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		11.00000	0,011	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,717.00000	3,770	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		4.00000	0,003	28.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,139.00000	8,085	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		6.00000	0,006	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,143.00000	6,089	31.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		15.00000	0,016	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,152.00000	4,099	26.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		75.00000	0,076	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,212.00000	2,159	23.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		385.00000	0,401	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		522.00000	0,484	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		968.00000	1,009	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		105.00000	0,092	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,892.00000	1,945	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		29.00000	0,028	20.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,873.00000	2,926	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		10.00000	0,009	25.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,866.00000	3,920	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	29.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,189.00000	8,135	34.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		6.00000	0,006	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,193.00000	6,139	31.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		15.00000	0,015	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,202.00000	4,148	26.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		72.00000	0,073	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,259.00000	2,206	23.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		368.00000	0,383	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		555.00000	0,516	17.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		929.00000	0,969	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		116.00000	0,102	15.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,844.00000	1,896	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		31.00000	0,029	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,823.00000	2,877	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		10.00000	0,010	24.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,816.00000	3,870	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	29.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,539.00000	8,485	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		5.00000	0,005	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,542.00000	6,488	31.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,788.00000	8,734	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		4.00000	0,004	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,791.00000	6,737	32.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	34.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,838.00000	8,784	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		4.00000	0,004	32.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,841.00000	6,787	32.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,688.00000	8,634	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		5.00000	0,005	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,692.00000	6,638	31.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,589.00000	8,535	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		5.00000	0,005	31.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,592.00000	6,538	31.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,439.00000	8,385	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,005	31.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,442.00000	6,388	31.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,339.00000	8,285	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		6.00000	0,005	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,343.00000	6,288	31.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		14.00000	0,014	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,351.00000	4,297	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		63.00000	0,064	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,400.00000	2,347	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		321.00000	0,333	17.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		658.00000	0,616	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		819.00000	0,856	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		156.00000	0,139	16.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,699.00000	1,751	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		36.00000	0,034	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,675.00000	2,728	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		12.00000	0,011	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,667.00000	3,721	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	28.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,239.00000	8,185	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,006	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,243.00000	6,189	31.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,089.00000	8,035	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		6.00000	0,006	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,093.00000	6,039	30.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		16.00000	0,016	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,103.00000	4,049	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		34.00000	0,034	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,121.00000	3,067	24.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		78.00000	0,080	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,165.00000	2,113	23.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		167.00000	0,172	20.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,254.00000	1,205	20.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		403.00000	0,420	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		490.00000	0,453	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,007.00000	1,049	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		94.00000	0,082	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,941.00000	1,993	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		28.00000	0,026	20.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,922.00000	2,976	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		9.00000	0,009	25.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,916.00000	3,970	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		15.00000	0,015	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,252.00000	4,198	26.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		30.00000	0,030	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,267.00000	3,213	25.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		68.00000	0,070	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,305.00000	2,253	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		148.00000	0,152	20.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,385.00000	1,335	20.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		351.00000	0,366	17.44	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		588.00000	0,549	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		892.00000	0,931	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		129.00000	0,114	15.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,795.00000	1,848	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		32.00000	0,031	19.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,774.00000	2,827	24.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		11.00000	0,010	24.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,766.00000	3,820	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		3.00000	0,003	29.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		13.00000	0,013	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,450.00000	4,396	27.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		25.00000	0,026	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,462.00000	3,409	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		58.00000	0,059	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,495.00000	2,442	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		127.00000	0,129	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,564.00000	1,512	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		293.00000	0,304	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		730.00000	0,687	18.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		751.00000	0,785	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		188.00000	0,168	16.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,603.00000	1,655	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		40.00000	0,038	18.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,576.00000	2,630	23.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		13.00000	0,013	23.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,567.00000	3,621	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		4.00000	0,004	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		13.00000	0,013	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,500.00000	4,446	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		24.00000	0,025	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,511.00000	3,458	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		55.00000	0,056	23.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,542.00000	2,489	23.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		122.00000	0,124	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,609.00000	1,557	21.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		280.00000	0,291	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		767.00000	0,724	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		718.00000	0,751	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		205.00000	0,184	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,555.00000	1,607	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		42.00000	0,040	18.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,527.00000	2,580	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		14.00000	0,013	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,517.00000	3,571	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		4.00000	0,004	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		12.00000	0,011	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,699.00000	4,644	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		21.00000	0,021	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,708.00000	3,654	25.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		47.00000	0,047	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,734.00000	2,680	24.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		105.00000	0,107	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,792.00000	1,740	21.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		235.00000	0,243	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		922.00000	0,876	18.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		596.00000	0,624	16.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		283.00000	0,257	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,366.00000	1,416	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		53.00000	0,049	17.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,331.00000	2,384	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		18.00000	0,017	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,319.00000	3,372	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		6.00000	0,005	27.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		11.00000	0,011	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,748.00000	4,694	28.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		20.00000	0,020	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,757.00000	3,703	25.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		45.00000	0,045	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,782.00000	2,728	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		101.00000	0,103	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,838.00000	1,786	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		225.00000	0,232	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		962.00000	0,915	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		568.00000	0,595	16.51	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		305.00000	0,278	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,319.00000	1,369	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		56.00000	0,052	17.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,282.00000	2,335	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		19.00000	0,018	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,269.00000	3,323	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	26.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		12.00000	0,012	27.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,599.00000	4,545	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		23.00000	0,023	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,610.00000	3,556	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		51.00000	0,052	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,638.00000	2,585	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		113.00000	0,115	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,700.00000	1,648	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		256.00000	0,266	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		843.00000	0,799	18.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		655.00000	0,686	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		242.00000	0,219	16.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,460.00000	1,511	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		47.00000	0,044	18.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,429.00000	2,482	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		16.00000	0,015	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,418.00000	3,472	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		12.00000	0,012	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,549.00000	4,495	27.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		24.00000	0,024	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,561.00000	3,507	25.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		53.00000	0,054	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,590.00000	2,537	23.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		117.00000	0,120	21.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,654.00000	1,603	21.44	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	11.80	Call		268.00000	0,278	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		805.00000	0,761	18.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		686.00000	0,718	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		223.00000	0,201	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,508.00000	1,559	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		45.00000	0,042	18.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,478.00000	2,531	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		15.00000	0,014	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,468.00000	3,522	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	27.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		12.00000	0,012	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,649.00000	4,595	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		22.00000	0,022	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,659.00000	3,605	25.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		49.00000	0,049	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,686.00000	2,632	24.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		109.00000	0,111	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,746.00000	1,694	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		245.00000	0,254	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		882.00000	0,837	18.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		625.00000	0,655	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		262.00000	0,238	16.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,413.00000	1,464	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		50.00000	0,047	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,380.00000	2,433	22.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		17.00000	0,016	22.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,368.00000	3,422	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		5.00000	0,005	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		10.00000	0,010	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,897.00000	4,843	28.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		18.00000	0,018	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,905.00000	3,851	26.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		39.00000	0,040	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,926.00000	2,873	24.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		91.00000	0,093	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,978.00000	1,926	22.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		198.00000	0,204	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,085.00000	1,037	19.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		490.00000	0,513	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		377.00000	0,346	16.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,179.00000	1,228	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		66.00000	0,061	16.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,135.00000	2,188	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		22.00000	0,021	21.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,120.00000	3,174	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		7.00000	0,007	26.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		11.00000	0,011	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,798.00000	4,744	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		20.00000	0,020	26.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,807.00000	3,753	26.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		43.00000	0,044	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,830.00000	2,777	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		98.00000	0,099	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,885.00000	1,832	22.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		215.00000	0,222	19.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,002.00000	0,955	19.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		541.00000	0,567	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		328.00000	0,300	16.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,272.00000	1,322	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		59.00000	0,055	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,233.00000	2,286	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		20.00000	0,019	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,219.00000	3,273	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		6.00000	0,006	26.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		11.00000	0,011	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,848.00000	4,794	28.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		19.00000	0,019	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,856.00000	3,802	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		41.00000	0,042	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,878.00000	2,825	24.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		95.00000	0,096	22.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,932.00000	1,879	22.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		515.00000	0,540	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		352.00000	0,323	16.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,226.00000	1,275	16.78	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	10.10	Put		63.00000	0,058	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,184.00000	2,237	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		21.00000	0,020	21.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,170.00000	3,223	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		7.00000	0,006	26.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		10.00000	0,010	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,947.00000	4,893	28.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		17.00000	0,018	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,954.00000	3,901	26.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		38.00000	0,038	24.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,975.00000	2,921	24.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		88.00000	0,089	22.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,025.00000	1,972	22.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		190.00000	0,195	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,127.00000	1,078	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		465.00000	0,488	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		402.00000	0,371	16.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,133.00000	1,182	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		70.00000	0,065	16.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,087.00000	2,139	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		24.00000	0,022	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,071.00000	3,124	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		8.00000	0,007	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		10.00000	0,010	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,997.00000	4,943	28.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		17.00000	0,017	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,004.00000	3,950	26.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		36.00000	0,037	24.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,023.00000	2,970	24.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		85.00000	0,086	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,072.00000	2,019	22.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		182.00000	0,187	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,169.00000	1,120	19.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		442.00000	0,463	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		429.00000	0,396	16.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,088.00000	1,136	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		75.00000	0,069	16.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,038.00000	2,091	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		25.00000	0,024	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,021.00000	3,075	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		8.00000	0,008	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		206.00000	0,213	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,043.00000	0,996	19.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		3.00000	0,003	33.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,890.00000	7,836	33.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		7.00000	0,007	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,894.00000	5,840	30.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,115.00000	4,169	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		2.00000	0,002	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		3.00000	0,003	34.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,040.00000	7,986	34.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		6.00000	0,006	30.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,043.00000	5,989	30.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		16.00000	0,016	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,053.00000	3,999	26.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		82.00000	0,083	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,119.00000	2,066	22.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		422.00000	0,440	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		459.00000	0,423	16.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,047.00000	1,090	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		84.00000	0,073	15.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,989.00000	2,042	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		26.00000	0,025	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,972.00000	3,025	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		9.00000	0,008	25.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,966.00000	4,019	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		3.00000	0,002	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		3.00000	0,003	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,990.00000	7,936	34.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,007	30.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,994.00000	5,940	30.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,015.00000	4,069	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		2.00000	0,002	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,003	33.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,840.00000	7,786	33.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		7.00000	0,007	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,844.00000	5,790	30.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,165.00000	4,218	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		2.00000	0,001	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		3.00000	0,003	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,940.00000	7,886	33.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		7.00000	0,007	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,944.00000	5,890	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,065.00000	4,119	30.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		2.00000	0,002	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.50660	11.44960		17.19	0.00	0	883.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		400.00000	0,412	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,050.00000	1,005	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		451.00000	0,466	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		901.00000	0,859	18.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		424.00000	0,438	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		974.00000	0,931	18.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		10.00000	0,010	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,860.00000	7,803	28.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		19.00000	0,020	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,869.00000	5,813	26.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		83.00000	0,085	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,933.00000	3,878	25.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		209.00000	0,215	21.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,059.00000	2,008	21.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		666.00000	0,691	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		516.00000	0,484	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,292.00000	1,339	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		142.00000	0,132	16.16	35,772.00	271	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,190.00000	2,246	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		40.00000	0,039	18.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,170.00000	3,226	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		20.00000	0,019	22.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,156.00000	4,213	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		6.00000	0,006	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		9.00000	0,009	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,159.00000	8,102	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		16.00000	0,016	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,166.00000	6,109	26.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		70.00000	0,073	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,220.00000	4,166	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		180.00000	0,185	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,330.00000	2,278	22.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		544.00000	0,563	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		694.00000	0,656	17.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,066.00000	1,104	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		216.00000	0,197	15.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,906.00000	1,959	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		56.00000	0,052	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,875.00000	2,931	21.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		25.00000	0,024	21.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,860.00000	3,917	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		10.00000	0,010	25.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		8.00000	0,008	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,258.00000	8,201	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		16.00000	0,016	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,266.00000	6,209	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		65.00000	0,068	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,315.00000	4,261	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		171.00000	0,176	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,421.00000	2,369	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		511.00000	0,528	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		761.00000	0,721	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		999.00000	1,036	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		249.00000	0,229	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,814.00000	1,867	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		64.00000	0,060	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,777.00000	2,833	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		27.00000	0,026	21.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,761.00000	3,818	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		11.00000	0,011	25.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		10.00000	0,010	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,910.00000	7,853	28.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		18.00000	0,019	26.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,918.00000	5,862	26.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		81.00000	0,083	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,981.00000	3,926	26.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		204.00000	0,210	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,104.00000	2,053	22.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		643.00000	0,667	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		543.00000	0,510	16.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,251.00000	1,297	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		151.00000	0,140	16.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,142.00000	2,197	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		42.00000	0,040	18.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,121.00000	3,177	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		21.00000	0,020	22.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,107.00000	4,163	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		7.00000	0,006	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		10.00000	0,010	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,960.00000	7,903	29.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		18.00000	0,018	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,968.00000	5,911	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		80.00000	0,082	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,030.00000	3,975	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		200.00000	0,205	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,150.00000	2,098	22.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		621.00000	0,644	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		571.00000	0,537	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,211.00000	1,256	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		161.00000	0,149	16.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,093.00000	2,149	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		43.00000	0,042	17.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,072.00000	3,127	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		22.00000	0,020	22.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,058.00000	4,114	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		8.00000	0,007	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		9.00000	0,009	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,109.00000	8,052	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		16.00000	0,016	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,116.00000	6,059	26.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		73.00000	0,076	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,173.00000	4,119	26.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		185.00000	0,190	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,285.00000	2,233	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		562.00000	0,581	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		662.00000	0,624	17.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,100.00000	1,139	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		200.00000	0,182	15.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,952.00000	2,005	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		52.00000	0,048	17.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,924.00000	2,980	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		24.00000	0,023	21.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,910.00000	3,966	25.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		10.00000	0,009	25.62	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	19.45	Call		10.00000	0,009	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		8,010.00000	7,952	29.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		17.00000	0,017	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,017.00000	5,960	26.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		78.00000	0,080	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,078.00000	4,023	26.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		195.00000	0,200	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,195.00000	2,143	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		599.00000	0,622	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		599.00000	0,565	17.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,171.00000	1,215	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		171.00000	0,158	15.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,045.00000	2,100	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		45.00000	0,043	17.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,023.00000	3,078	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		23.00000	0,021	22.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,009.00000	4,065	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		9.00000	0,008	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		9.00000	0,009	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,059.00000	8,002	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		17.00000	0,017	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,067.00000	6,010	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		75.00000	0,079	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,125.00000	4,072	26.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		190.00000	0,195	22.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,240.00000	2,188	22.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		580.00000	0,600	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		630.00000	0,593	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,135.00000	1,175	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		185.00000	0,168	15.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,998.00000	2,052	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		48.00000	0,045	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,973.00000	3,029	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		23.00000	0,022	22.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,959.00000	4,016	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		9.00000	0,009	25.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		7.00000	0,007	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,407.00000	8,350	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		15.00000	0,015	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,415.00000	6,358	26.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		58.00000	0,061	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,458.00000	4,404	26.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		158.00000	0,163	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,558.00000	2,506	23.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		465.00000	0,481	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		865.00000	0,824	18.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		906.00000	0,939	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		306.00000	0,282	16.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,679.00000	1,730	16.89	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		79.00000	0,073	16.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,629.00000	2,685	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		29.00000	0,028	20.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,613.00000	3,669	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		13.00000	0,012	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		8.00000	0,008	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,358.00000	8,301	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		15.00000	0,015	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,365.00000	6,308	26.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		60.00000	0,063	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,410.00000	4,356	26.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		162.00000	0,167	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,512.00000	2,460	22.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		480.00000	0,496	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		830.00000	0,789	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		936.00000	0,971	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		286.00000	0,264	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,724.00000	1,775	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		74.00000	0,068	16.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,678.00000	2,735	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		28.00000	0,028	20.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,662.00000	3,719	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		12.00000	0,012	24.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		7.00000	0,007	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,457.00000	8,400	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		15.00000	0,015	26.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,465.00000	6,408	26.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		56.00000	0,058	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,506.00000	4,451	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		154.00000	0,159	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,604.00000	2,552	23.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		876.00000	0,909	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		326.00000	0,302	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,635.00000	1,685	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		85.00000	0,078	16.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,580.00000	2,636	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		30.00000	0,029	20.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,564.00000	3,620	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		14.00000	0,013	24.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		7.00000	0,007	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,507.00000	8,450	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		14.00000	0,014	26.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,514.00000	6,457	26.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		54.00000	0,056	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,554.00000	4,499	26.27	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		151.00000	0,155	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,651.00000	2,598	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		438.00000	0,452	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		938.00000	0,895	18.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		847.00000	0,879	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		347.00000	0,322	16.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,590.00000	1,641	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		90.00000	0,084	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,532.00000	2,588	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		32.00000	0,031	20.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,514.00000	3,570	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		14.00000	0,013	24.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		8.00000	0,008	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,308.00000	8,251	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		15.00000	0,015	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,315.00000	6,258	26.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		63.00000	0,065	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,363.00000	4,308	26.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		167.00000	0,171	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,467.00000	2,414	22.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		495.00000	0,512	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		795.00000	0,755	17.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		967.00000	1,003	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		267.00000	0,246	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,769.00000	1,821	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		69.00000	0,064	17.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,728.00000	2,784	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		28.00000	0,027	20.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,712.00000	3,768	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		12.00000	0,011	24.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		7.00000	0,007	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	20.00	Put		8,557.00000	8,500	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		14.00000	0,014	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,564.00000	6,507	26.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		52.00000	0,054	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,602.00000	4,547	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		147.00000	0,151	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,697.00000	2,644	23.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		819.00000	0,850	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		369.00000	0,343	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,547.00000	1,597	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		97.00000	0,090	16.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,483.00000	2,539	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		33.00000	0,032	19.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,465.00000	3,521	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		15.00000	0,014	23.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		6.00000	0,006	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,706.00000	8,649	29.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		14.00000	0,013	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,714.00000	6,656	27.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		47.00000	0,048	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,747.00000	4,691	26.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		136.00000	0,140	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,836.00000	2,783	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		388.00000	0,400	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,088.00000	1,043	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	14/06/2010	Foreign Exchange Future	11.15	Call		739.00000	0,767	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		439.00000	0,410	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,418.00000	1,466	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		118.00000	0,109	16.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,336.00000	2,392	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		36.00000	0,035	19.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,317.00000	3,373	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		17.00000	0,016	23.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.87590	11.81570		17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		80.00000	0,081	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,464.00000	8,405	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		130.00000	0,131	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,514.00000	6,455	27.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		208.00000	0,209	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,592.00000	4,533	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		364.00000	0,370	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,748.00000	2,694	22.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		742.00000	0,761	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,126.00000	1,085	18.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,143.00000	1,177	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		527.00000	0,501	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,808.00000	1,859	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		192.00000	0,183	16.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,684.00000	2,741	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		68.00000	0,065	17.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,649.00000	3,708	20.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		33.00000	0,032	20.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		789.00000	0,810	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,023.00000	0,984	18.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		78.00000	0,079	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,512.00000	8,453	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		129.00000	0,130	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,563.00000	6,504	28.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		205.00000	0,207	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,639.00000	4,581	25.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		358.00000	0,364	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,792.00000	2,738	22.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		728.00000	0,745	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,162.00000	1,119	18.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,118.00000	1,151	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		552.00000	0,525	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,769.00000	1,819	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		203.00000	0,193	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,637.00000	2,695	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		71.00000	0,069	17.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,600.00000	3,659	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		34.00000	0,033	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		60.00000	0,061	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,194.00000	9,135	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		110.00000	0,111	28.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,244.00000	7,185	28.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		173.00000	0,174	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,307.00000	5,248	26.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		290.00000	0,293	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,424.00000	3,367	23.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		556.00000	0,567	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,690.00000	1,641	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		823.00000	0,844	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		957.00000	0,918	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,278.00000	1,316	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		412.00000	0,390	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,010.00000	2,063	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		144.00000	0,137	16.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,919.00000	2,977	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		53.00000	0,051	17.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		63.00000	0,064	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,097.00000	9,038	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		112.00000	0,113	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,146.00000	7,087	28.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		177.00000	0,178	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,211.00000	5,152	26.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		298.00000	0,302	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,332.00000	3,276	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		577.00000	0,589	19.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,611.00000	1,563	19.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		858.00000	0,881	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		892.00000	0,855	17.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,337.00000	1,376	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		371.00000	0,350	16.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,094.00000	2,148	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		128.00000	0,122	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,014.00000	3,072	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		48.00000	0,046	17.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		86.00000	0,087	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,270.00000	8,211	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		137.00000	0,138	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,321.00000	6,262	27.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		219.00000	0,221	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,403.00000	4,345	25.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		389.00000	0,395	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,573.00000	2,519	21.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		806.00000	0,827	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		990.00000	0,951	18.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,250.00000	1,287	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		434.00000	0,411	16.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,969.00000	2,021	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		153.00000	0,145	16.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,872.00000	2,929	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		56.00000	0,053	17.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,846.00000	3,905	21.06	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	13/12/2010	Foreign Exchange Future	8.00	Put		30.00000	0,029	21.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		83.00000	0,084	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,367.00000	8,308	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		134.00000	0,134	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,418.00000	6,358	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		213.00000	0,215	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,497.00000	4,439	25.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		376.00000	0,382	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,660.00000	2,606	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		773.00000	0,793	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,057.00000	1,017	18.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,196.00000	1,231	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		480.00000	0,455	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,888.00000	1,939	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		172.00000	0,163	16.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,778.00000	2,835	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		62.00000	0,059	17.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,747.00000	3,807	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		31.00000	0,031	20.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		74.00000	0,075	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,658.00000	8,599	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		124.00000	0,125	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,708.00000	6,649	28.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		197.00000	0,199	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,781.00000	4,723	25.61	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	13/12/2010	Foreign Exchange Future	14.40	Call		342.00000	0,347	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,926.00000	2,871	22.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		685.00000	0,702	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,269.00000	1,226	18.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,046.00000	1,076	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		630.00000	0,600	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,653.00000	1,702	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		237.00000	0,226	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,499.00000	2,555	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		83.00000	0,079	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,453.00000	3,512	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		37.00000	0,036	19.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		70.00000	0,071	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,804.00000	8,745	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		120.00000	0,121	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,854.00000	6,795	28.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		190.00000	0,191	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,924.00000	4,865	25.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		326.00000	0,331	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,060.00000	3,005	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		646.00000	0,661	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,380.00000	1,335	19.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		979.00000	1,006	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		713.00000	0,680	17.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,542.00000	1,589	16.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		276.00000	0,263	16.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,361.00000	2,418	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		95.00000	0,092	16.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,306.00000	3,365	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		40.00000	0,039	19.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		91.00000	0,092	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,125.00000	8,066	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		142.00000	0,143	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,176.00000	6,117	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		228.00000	0,230	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,262.00000	4,204	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		409.00000	0,416	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,443.00000	2,390	21.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,993.00000	4,053	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		27.00000	0,027	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		89.00000	0,090	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,173.00000	8,114	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		140.00000	0,141	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,224.00000	6,165	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		225.00000	0,227	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,309.00000	4,251	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		402.00000	0,409	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,486.00000	2,433	21.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		840.00000	0,862	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		924.00000	0,886	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	13/12/2010	Foreign Exchange Future	10.90	Call		1,307.00000	1,346	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		391.00000	0,370	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,052.00000	2,105	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		136.00000	0,129	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,966.00000	3,024	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		50.00000	0,048	17.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,944.00000	4,004	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		28.00000	0,028	21.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		88.00000	0,089	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,222.00000	8,163	29.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		139.00000	0,139	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,273.00000	6,213	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		222.00000	0,224	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,356.00000	4,298	24.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		396.00000	0,402	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,530.00000	2,476	21.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,895.00000	3,954	21.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		29.00000	0,028	21.24	0.00	0	0.00
AL13	On	04/02/2010	Index Future			250.08500	249.97700			0.00	0	22.00
AL7T	On	04/02/2010	Index Future			318.74200	318.72200			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.86000	300.83000			0.00	0	585.00
ALBI	On	06/05/2010	Index Future			306.38200	306.35200			0.00	0	0.00
ALBI	On	05/08/2010	Index Future			296.19800	296.15000			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			6.93930	6.91270		16.04	0.00	0	12,155.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	54.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,937.00000	7,911	54.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	46.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,937.00000	3,911	46.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	33.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,938.00000	1,912	33.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,064.00000	1,090	25.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,001	25.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,063.00000	2,089	23.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	23.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,063.00000	4,089	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	54.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,887.00000	7,861	54.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	50.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,887.00000	5,861	50.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	46.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,887.00000	3,861	46.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	32.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,888.00000	1,862	32.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,114.00000	1,140	25.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	25.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,113.00000	2,139	23.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,113.00000	3,139	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,113.00000	4,139	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	54.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		7,987.00000	7,961	54.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	50.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		5,987.00000	5,961	50.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	46.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		3,987.00000	3,961	46.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,001	33.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		1,988.00000	1,962	33.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		2,013.00000	2,039	23.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	23.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		3,013.00000	3,039	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		4,013.00000	4,039	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,837.00000	7,811	54.11	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	50.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,837.00000	5,811	50.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	45.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,837.00000	3,811	45.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	32.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,838.00000	1,812	32.29	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,164.00000	1,190	25.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		1.00000	0,001	25.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,163.00000	2,189	23.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,163.00000	3,189	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,163.00000	4,189	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	54.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,787.00000	7,761	54.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	49.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,787.00000	5,761	49.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	45.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,787.00000	3,761	45.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	31.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,788.00000	1,762	31.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,213.00000	1,240	25.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,001	25.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,213.00000	2,239	23.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	23.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,213.00000	3,239	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,213.00000	4,239	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	53.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,487.00000	7,461	53.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	49.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,487.00000	5,461	49.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	43.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,487.00000	3,461	43.52	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		1,489.00000	1,463	29.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,513.00000	1,539	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	24.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,513.00000	2,539	23.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	23.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,513.00000	3,539	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,513.00000	4,539	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	53.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,737.00000	7,711	53.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	49.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,737.00000	5,711	49.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	45.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,737.00000	3,711	45.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,001	31.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,738.00000	1,712	31.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,263.00000	1,289	25.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	25.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,263.00000	2,289	23.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	23.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,263.00000	3,289	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,263.00000	4,289	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	53.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,687.00000	7,661	53.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	44.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,687.00000	3,661	44.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	30.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,688.00000	1,662	30.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,313.00000	1,339	25.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	25.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,313.00000	2,339	23.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	23.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,313.00000	4,339	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	53.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,637.00000	7,611	53.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	44.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,637.00000	3,611	44.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	30.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,638.00000	1,612	30.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,363.00000	1,389	24.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	24.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,363.00000	2,389	23.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,363.00000	4,389	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	53.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,587.00000	7,561	53.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	49.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,587.00000	5,561	49.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	44.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,587.00000	3,561	44.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	30.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,588.00000	1,562	30.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,413.00000	1,439	24.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	24.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,413.00000	2,439	23.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	23.37	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,413.00000	3,439	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,413.00000	4,439	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	53.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,537.00000	7,511	53.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	49.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,537.00000	5,511	49.54	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	43.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,537.00000	3,511	43.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	29.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,538.00000	1,512	29.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,463.00000	1,489	24.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	24.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,463.00000	2,489	23.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,463.00000	3,489	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,463.00000	4,489	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	53.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,437.00000	7,411	53.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	49.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,437.00000	5,411	49.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	43.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,437.00000	3,411	43.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,563.00000	2,589	23.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	23.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,563.00000	3,589	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		965.00000	0,991	25.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,002	25.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		866.00000	0,893	24.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		3.00000	0,004	24.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		768.00000	0,794	23.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		5.00000	0,005	23.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		916.00000	0,942	25.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		3.00000	0,003	25.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		1,015.00000	1,041	25.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,002	25.60	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		720.00000	0,746	23.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		7.00000	0,007	23.28	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		817.00000	0,843	24.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		4.00000	0,004	24.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	49.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,637.00000	5,611	49.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	47.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,137.00000	4,111	47.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	37.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,637.00000	2,611	37.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		3.00000	0,003	25.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,140.00000	1,114	25.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,863.00000	1,889	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	24.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,363.00000	3,389	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,863.00000	4,889	22.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,363.00000	6,389	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	49.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,687.00000	5,661	49.78	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	47.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,187.00000	4,161	47.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	38.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,687.00000	2,661	38.32	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		3.00000	0,003	26.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,190.00000	1,164	26.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,813.00000	1,839	24.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	24.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,313.00000	3,339	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,813.00000	4,839	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,313.00000	6,339	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	50.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,937.00000	5,911	50.19	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	47.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,437.00000	4,411	47.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	39.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,937.00000	2,911	39.94	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	28.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,439.00000	1,413	28.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,563.00000	1,589	24.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	24.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,063.00000	3,089	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,563.00000	4,589	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,063.00000	6,089	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		671.00000	0,697	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		8.00000	0,008	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		37.00000	0,039	18.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		374.00000	0,350	18.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		53.00000	0,056	17.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		290.00000	0,267	17.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		76.00000	0,081	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		213.00000	0,192	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		108.00000	0,116	16.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		145.00000	0,127	16.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		159.00000	0,177	17.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		96.00000	0,088	17.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		228.00000	0,249	17.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		65.00000	0,060	17.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		392.00000	0,416	19.90	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.55	Put		29.00000	0,027	19.90	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Call		482.00000	0,507	20.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Put		19.00000	0,018	20.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Call		576.00000	0,601	21.83	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Put		13.00000	0,012	21.83	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Call		623.00000	0,649	22.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Put		10.00000	0,010	22.32	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Call		529.00000	0,554	21.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Put		16.00000	0,015	21.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Call		31.00000	0,033	19.20	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Put		418.00000	0,394	19.20	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Call		44.00000	0,047	18.30	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Put		331.00000	0,308	18.30	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Call		63.00000	0,067	17.40	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Put		250.00000	0,228	17.40	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Call		91.00000	0,097	16.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Put		178.00000	0,158	16.50	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Call		128.00000	0,145	16.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Put		115.00000	0,106	16.53	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Call		192.00000	0,212	17.49	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Put		79.00000	0,073	17.49	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Call		267.00000	0,288	18.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Put		54.00000	0,049	18.46	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Call		349.00000	0,372	19.42	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Put		36.00000	0,033	19.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		437.00000	0,461	20.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		24.00000	0,022	20.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		307.00000	0,329	18.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		44.00000	0,040	18.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,137.00000	8,111	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	50.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,137.00000	6,111	50.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		1.00000	0,001	34.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,138.00000	2,112	34.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,863.00000	2,889	22.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,863.00000	3,889	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,087.00000	8,061	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	50.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,087.00000	6,061	50.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	47.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,087.00000	4,061	47.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,001	34.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,088.00000	2,062	34.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,913.00000	1,939	23.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	23.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,913.00000	2,939	22.85	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	4.00	Put		0.00000	0,000	22.85	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,913.00000	3,939	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,187.00000	8,161	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	50.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,187.00000	6,161	50.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	35.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,187.00000	2,161	35.07	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,813.00000	2,839	22.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,813.00000	3,839	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,037.00000	8,011	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	50.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,037.00000	6,011	50.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	47.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,037.00000	4,011	47.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,001	34.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,038.00000	2,012	34.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,963.00000	1,989	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,963.00000	2,989	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	22.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,963.00000	3,989	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,287.00000	8,261	54.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	50.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,287.00000	6,261	50.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	47.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,287.00000	4,261	47.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	35.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,287.00000	2,261	35.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,713.00000	1,739	24.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	24.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,713.00000	2,739	23.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.06	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,713.00000	3,739	22.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	22.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.98840	6.95960		16.37	0.00	0	8,478.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	40.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,840.00000	7,812	40.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,841.00000	5,813	34.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	29.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,842.00000	3,814	29.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		14.00000	0,015	22.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,854.00000	1,827	22.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,172.00000	1,200	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		12.00000	0,012	18.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,161.00000	2,190	25.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,002	25.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,160.00000	3,188	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	27.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,160.00000	4,188	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	40.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,940.00000	7,912	40.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	35.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,941.00000	5,913	35.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,942.00000	3,914	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		13.00000	0,013	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,953.00000	1,925	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,075.00000	1,103	18.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		15.00000	0,015	18.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,062.00000	2,090	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,060.00000	3,088	28.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,060.00000	4,088	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	40.95	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		7,990.00000	7,962	40.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	35.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		5,991.00000	5,963	35.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,002	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		3,992.00000	3,964	30.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		12.00000	0,012	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,002.00000	1,974	23.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,026.00000	1,054	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		16.00000	0,016	17.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		2,012.00000	2,041	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	25.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		3,010.00000	3,038	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		4,010.00000	4,038	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	40.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,890.00000	7,862	40.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	34.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,891.00000	5,863	34.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	29.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,892.00000	3,864	29.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		13.00000	0,014	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,903.00000	1,876	22.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,123.00000	1,151	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,013	18.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,111.00000	2,140	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,002	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,110.00000	3,138	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	27.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,110.00000	4,138	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	40.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,790.00000	7,762	40.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,001	34.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,791.00000	5,763	34.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	29.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,792.00000	3,764	29.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		15.00000	0,016	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,805.00000	1,778	22.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,221.00000	1,249	19.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,011	19.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,211.00000	2,240	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,002	25.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,210.00000	3,238	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,210.00000	4,238	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	39.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,490.00000	7,462	39.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	33.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,491.00000	5,463	33.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		3.00000	0,003	28.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,493.00000	3,465	28.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		23.00000	0,024	21.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,513.00000	1,486	21.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,516.00000	1,544	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,510.00000	2,539	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	27.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,510.00000	3,538	25.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,510.00000	4,538	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	40.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,690.00000	7,662	40.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,691.00000	5,663	34.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,692.00000	3,664	29.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		17.00000	0,018	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,707.00000	1,680	22.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,319.00000	1,347	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	20.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,310.00000	2,339	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	26.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,310.00000	3,338	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,310.00000	4,338	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	40.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,740.00000	7,712	40.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,741.00000	5,713	34.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	29.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,742.00000	3,714	29.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		16.00000	0,017	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,756.00000	1,729	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,270.00000	1,298	19.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,010	19.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,261.00000	2,289	26.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,260.00000	3,288	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	26.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,260.00000	4,288	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	39.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,640.00000	7,612	39.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,641.00000	5,613	34.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,003	28.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,642.00000	3,615	28.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		19.00000	0,019	21.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,659.00000	1,631	21.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,368.00000	1,396	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,360.00000	2,389	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	26.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,360.00000	3,388	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,360.00000	4,388	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	39.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,590.00000	7,562	39.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,591.00000	5,563	34.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		3.00000	0,003	28.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,593.00000	3,565	28.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		20.00000	0,021	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,610.00000	1,583	21.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,417.00000	1,446	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		7.00000	0,008	20.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,410.00000	2,439	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	26.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,410.00000	3,438	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	25.98	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	15/03/2010	Foreign Exchange Future	2.55	Call		4,410.00000	4,438	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	39.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,540.00000	7,512	39.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,541.00000	5,513	34.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		3.00000	0,003	28.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,543.00000	3,515	28.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		22.00000	0,022	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,562.00000	1,534	21.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,466.00000	1,495	21.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		6.00000	0,007	21.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,460.00000	2,489	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	26.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,460.00000	3,488	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,460.00000	4,488	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	39.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,440.00000	7,412	39.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	33.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,441.00000	5,413	33.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		3.00000	0,003	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,443.00000	3,415	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		25.00000	0,026	21.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,465.00000	1,438	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,565.00000	1,594	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,006	21.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,560.00000	2,589	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,001	27.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,560.00000	3,588	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,560.00000	4,588	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		888.00000	0,913	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		28.00000	0,025	17.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		980.00000	1,006	17.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		20.00000	0,018	17.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		933.00000	0,959	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		23.00000	0,021	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		263.00000	0,279	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		253.00000	0,241	16.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		317.00000	0,335	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		207.00000	0,197	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		377.00000	0,396	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		167.00000	0,158	16.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		514.00000	0,535	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		104.00000	0,097	16.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		590.00000	0,612	17.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		80.00000	0,074	17.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Call		670.00000	0,694	17.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		60.00000	0,056	17.11	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		755.00000	0,779	17.23	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		45.00000	0,041	17.23	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		843.00000	0,868	17.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		33.00000	0,030	17.34	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		798.00000	0,823	17.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		38.00000	0,035	17.28	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		205.00000	0,215	16.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		345.00000	0,327	16.72	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		242.00000	0,254	16.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		282.00000	0,266	16.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		289.00000	0,306	16.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		229.00000	0,218	16.48	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		346.00000	0,364	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		186.00000	0,176	16.60	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		409.00000	0,429	16.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		149.00000	0,141	16.71	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		477.00000	0,498	16.83	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		117.00000	0,110	16.83	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		551.00000	0,573	16.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		91.00000	0,085	16.94	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		630.00000	0,653	17.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		70.00000	0,065	17.05	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		712.00000	0,736	17.17	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 15/03/2010 Foreign Exchange Future	6.30	Put		52.00000	0,048	17.17	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Call		442.00000	0,463	16.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.65	Put		132.00000	0,125	16.77	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Call		0.00000	0,000	41.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.10	Put		8,140.00000	8,112	41.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Call		0.00000	0,000	35.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.10	Put		6,140.00000	6,112	35.54	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Call		2.00000	0,002	30.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.10	Put		4,142.00000	4,114	30.49	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Call		10.00000	0,010	23.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.10	Put		2,150.00000	2,122	23.73	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Call		1,863.00000	1,891	24.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	5.10	Put		3.00000	0,003	24.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Call		2,860.00000	2,889	28.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	4.10	Put		0.00000	0,001	28.55	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Call		3,860.00000	3,888	22.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	22.99	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.05	Call		0.00000	0,000	41.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	15.05	Put		8,090.00000	8,062	41.10	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.05	Call		1.00000	0,001	35.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	13.05	Put		6,091.00000	6,063	35.40	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.05	Call		2.00000	0,002	30.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	11.05	Put		4,092.00000	4,064	30.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.05	Call		10.00000	0,011	23.56	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	9.05	Put		2,100.00000	2,073	23.56	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	15/03/2010	Foreign Exchange Future	7.05	Call		223.00000	0,234	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		313.00000	0,296	16.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,912.00000	1,941	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,003	24.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,910.00000	2,938	28.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,910.00000	3,938	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,040.00000	8,012	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	35.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,041.00000	6,013	35.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,002	30.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,042.00000	4,014	30.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		11.00000	0,012	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,051.00000	2,024	23.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,962.00000	1,991	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,003	24.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,960.00000	2,988	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,960.00000	3,988	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	22.33	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,190.00000	8,162	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	35.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,190.00000	6,162	35.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		2.00000	0,002	30.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,192.00000	4,164	30.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		9.00000	0,010	23.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,199.00000	2,172	23.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		188.00000	0,198	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		378.00000	0,360	16.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,813.00000	1,842	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,004	23.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,810.00000	2,839	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,810.00000	3,838	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,290.00000	8,262	41.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,290.00000	6,262	35.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		2.00000	0,002	30.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,292.00000	4,264	30.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		8.00000	0,009	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,298.00000	2,271	24.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		159.00000	0,167	17.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		449.00000	0,429	17.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,714.00000	1,742	23.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,710.00000	2,739	27.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	27.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,710.00000	3,738	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			7.03020	6.99860		16.64	0.00	0	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,602.00000	7,571	32.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,003	29.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,603.00000	5,573	29.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		9.00000	0,010	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,610.00000	3,580	25.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		72.00000	0,074	22.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,673.00000	1,644	22.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		562.00000	0,582	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		163.00000	0,152	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,414.00000	1,446	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		15.00000	0,016	17.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,402.00000	2,434	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,004	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,399.00000	3,430	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		4,399.00000	4,430	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,552.00000	7,521	32.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		3.00000	0,003	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,554.00000	5,523	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		10.00000	0,010	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,561.00000	3,530	25.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		75.00000	0,077	22.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,626.00000	1,597	22.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		594.00000	0,615	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		145.00000	0,135	15.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,463.00000	1,495	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		14.00000	0,015	18.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,452.00000	2,484	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,004	24.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,449.00000	3,480	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,449.00000	4,480	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,502.00000	7,471	32.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		3.00000	0,003	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,504.00000	5,473	28.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		11.00000	0,011	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,512.00000	3,481	25.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		78.00000	0,080	21.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,579.00000	1,550	21.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		627.00000	0,649	15.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		128.00000	0,119	15.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,512.00000	1,544	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		13.00000	0,014	18.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,502.00000	2,533	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,003	24.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,499.00000	3,530	28.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,499.00000	4,530	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		501.00000	0,521	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		202.00000	0,191	15.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	32.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,852.00000	7,821	32.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,853.00000	5,822	29.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		7.00000	0,008	25.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,858.00000	3,828	25.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		60.00000	0,061	23.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,911.00000	1,881	23.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		420.00000	0,437	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		271.00000	0,257	16.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,170.00000	1,202	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		21.00000	0,022	15.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,154.00000	2,186	22.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		5.00000	0,006	22.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,149.00000	3,181	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	27.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,149.00000	4,180	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	32.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,752.00000	7,721	32.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,753.00000	5,722	29.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	0,009	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,759.00000	3,729	25.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		64.00000	0,066	22.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,815.00000	1,786	22.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		473.00000	0,492	16.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		224.00000	0,212	16.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,267.00000	1,299	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		18.00000	0,019	16.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,254.00000	2,285	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	23.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,249.00000	3,281	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	28.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,249.00000	4,280	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,902.00000	7,871	32.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,903.00000	5,872	29.63	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		7.00000	0,007	25.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,908.00000	3,877	25.81	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		58.00000	0,059	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		1,959.00000	1,929	23.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		396.00000	0,412	16.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		297.00000	0,282	16.33	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,122.00000	1,153	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		23.00000	0,023	15.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,105.00000	2,136	22.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		6.00000	0,006	22.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,100.00000	3,131	27.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,001	27.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,099.00000	4,130	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		1.00000	0,001	32.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,802.00000	7,771	32.49	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		2.00000	0,002	29.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,803.00000	5,772	29.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		8.00000	0,008	25.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,809.00000	3,778	25.71	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		62.00000	0,064	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,863.00000	1,834	23.00	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		446.00000	0,464	16.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		247.00000	0,234	16.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,219.00000	1,250	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		20.00000	0,020	16.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,204.00000	2,235	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	23.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,199.00000	3,231	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	28.05	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,199.00000	4,230	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,652.00000	7,621	32.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	29.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,653.00000	5,622	29.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		9.00000	0,009	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,660.00000	3,629	25.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		69.00000	0,071	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,720.00000	1,691	22.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		531.00000	0,551	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		182.00000	0,171	15.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,365.00000	1,397	17.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		16.00000	0,017	17.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,353.00000	2,384	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,004	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,349.00000	3,381	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	28.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,349.00000	4,380	29.82	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	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,152.00000	8,121	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,153.00000	6,122	30.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		6.00000	0,006	26.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,157.00000	4,126	26.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		46.00000	0,048	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,197.00000	2,168	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		296.00000	0,307	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		447.00000	0,427	17.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		895.00000	0,922	14.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		46.00000	0,042	14.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,858.00000	1,889	20.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		9.00000	0,009	20.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,850.00000	2,882	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,002	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,849.00000	3,880	29.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,102.00000	8,071	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,103.00000	6,072	30.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		6.00000	0,006	26.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,107.00000	4,076	26.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		48.00000	0,050	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Put		2,149.00000	2,120	23.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		313.00000	0,325	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		414.00000	0,395	16.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		937.00000	0,965	14.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		38.00000	0,035	14.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,907.00000	1,938	21.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	21.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,900.00000	2,932	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,002	27.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,899.00000	3,930	29.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	29.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		1.00000	0,001	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,002.00000	7,971	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		2.00000	0,002	29.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,003.00000	5,972	29.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		6.00000	0,007	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,007.00000	3,977	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		54.00000	0,055	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,055.00000	2,025	23.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		350.00000	0,365	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		351.00000	0,335	16.54	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		1,025.00000	1,057	14.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		26.00000	0,027	14.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		2,006.00000	2,037	21.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		3,000.00000	3,031	27.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,999.00000	4,030	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,952.00000	7,921	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,953.00000	5,922	29.73	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		7.00000	0,007	25.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,958.00000	3,927	25.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		56.00000	0,057	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,007.00000	1,977	23.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		372.00000	0,388	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		323.00000	0,308	16.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,073.00000	1,105	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		24.00000	0,025	15.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,055.00000	2,087	22.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		6.00000	0,007	22.20	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,050.00000	3,081	27.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	27.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,049.00000	4,080	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,202.00000	8,171	32.85	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	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,203.00000	6,172	30.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		5.00000	0,006	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,206.00000	4,176	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		43.00000	0,045	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,244.00000	2,215	24.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		280.00000	0,290	17.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		481.00000	0,460	17.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		853.00000	0,879	14.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		54.00000	0,049	14.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,808.00000	1,840	20.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,010	20.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,800.00000	2,832	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,002	26.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,799.00000	3,830	29.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	29.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,052.00000	8,021	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	29.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,053.00000	6,022	29.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		6.00000	0,006	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,057.00000	4,026	25.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		51.00000	0,053	23.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,102.00000	2,073	23.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		331.00000	0,344	16.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		382.00000	0,364	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		981.00000	1,009	14.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		32.00000	0,029	14.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,957.00000	1,988	21.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		8.00000	0,008	21.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,950.00000	2,982	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	27.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,949.00000	3,980	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,252.00000	8,221	32.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		2.00000	0,002	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,253.00000	6,222	30.22	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		5.00000	0,005	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,256.00000	4,225	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		41.00000	0,043	24.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,292.00000	2,263	24.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		264.00000	0,274	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		515.00000	0,494	17.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		813.00000	0,838	14.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		64.00000	0,058	14.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,759.00000	1,790	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	20.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,751.00000	2,782	26.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,749.00000	3,780	29.35	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.35	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.68800	130.66400			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.08700	133.06300			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.54300	302.51000		5.37	211,780,100.00	70	1,595.00
GOVI	On 06/05/2010	GOVI			308.09700	308.06300		6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.84000	313.80600		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			364.51300	364.40600			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		291.58900	291.57100			0.00	0	3.00
OTH1	On	06/05/2010	Index Future		296.94100	296.92300			0.00	0	0.00
R155	On	04/02/2010	Bond Future		7.55600	7.57100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call	0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put	108.00000	0,085		0.00	0	0.00
R157	On	04/02/2010	Bond Future		8.45100	8.45200		5.25	0.00	0	6,646.00
R157	On	04/02/2010	Bond Future	7.75	Call	229.00000	0,194	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put	3,798.00000	3,758	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future		8.52000	8.52100		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call	1,715.00000	1,713	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put	1,815.00000	1,809	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			8.56100	8.56200		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,708.00000	2,606	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,853.00000	1,747	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.07900	9.08000		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		305.00000	0,268	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,462.00000	8,416	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.12700	9.12700		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		3,170.00000	3,081	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,348.00000	4,259	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.16000	9.16100		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		5,047.00000	4,955	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,242.00000	4,141	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.49100	8.50200		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		56.00000	0,056	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,103.00000	4,059	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.55600	8.56800		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,298.00000	1,315	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,554.00000	1,526	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.59300	8.60600		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,581.00000	2,580	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,180.00000	1,133	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.03500	9.03600		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		168.00000	0,167	7.49	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		4,700.00000	4,694	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.10300	9.10400		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,797.00000	1,793	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,332.00000	2,323	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.15100	9.15200		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,879.00000	2,877	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,392.00000	2,385	7.90	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.03400	9.03500		8.75	0.00	0	3,649.00
R204	On	04/02/2010	Bond Future	8.20	Call		197.00000	0,180	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,177.00000	5,154	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,497.00000	1,461	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,699.00000	1,657	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		480.00000	0,455	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,632.00000	3,602	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.09700	9.09800		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,982.00000	1,978	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,537.00000	2,527	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.14300	9.14300		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,223.00000	3,141	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,635.00000	2,553	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.56500	8.57700		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		89.00000	0,034	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,621.00000	3,527	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.65200	8.66400		4.25	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		1,535.00000	1,315	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,275.00000	1,019	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.70800	8.72100		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,997.00000	1,885	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,207.00000	1,058	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.20400	9.20400		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		144.00000	0,127	9.46	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,998.00000	5,981	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.26900	9.26900		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,270.00000	2,308	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,380.00000	2,418	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.31800	9.31900		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,542.00000	3,539	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,525.00000	2,517	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.20000	9.20100		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		328.00000	0,298	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,745.00000	4,709	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.25700	9.25800		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,378.00000	2,417	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,426.00000	2,459	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.29900	9.30000		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,753.00000	3,685	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,584.00000	2,510	10.70	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	8.73200		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		50.00000	0,035	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,197.00000	11,182	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		9,315.00000	9,296	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		119.00000	0,100	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.75900	8.76000		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		2,117.00000	2,112	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,254.00000	4,241	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.77600	8.77600		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,864.00000	3,795	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,072.00000	4,003	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.77700	298.74500			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.26100	304.22900			0.00	0	0.00

Total for Derivatives :										418,044,555.90	28,247	312,702.00
--------------------------------	--	--	--	--	--	--	--	--	--	-----------------------	---------------	-------------------

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			7.50500	7.52000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.36500	8.37000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.03500	9.03000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.42500	8.43500			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			8.96000	8.95500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.96500	8.97000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.48000	8.49500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.14000	9.13500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.14000	9.13500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.70500	8.70000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										418,044,555.90	28,247	312,702.00