



Daily MTM Report

Daily summary for: 25/11/2009

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			7.38440	7.51470		18.89	172,972,185.60	23,424	306,945.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,835.00000	8,966	56.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	53.58	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,835.00000	6,966	53.58	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,385.00000	8,516	56.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,615.00000	3,484	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,585.00000	8,716	56.59	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	52.86	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,585.00000	6,716	52.86	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		437.00000	0,323	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		22.00000	0,039	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,415.00000	1,284	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	6.10	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,415.00000	2,284	26.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,415.00000	3,284	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,335.00000	8,466	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,335.00000	6,466	52.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,665.00000	3,534	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,485.00000	8,616	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,515.00000	3,384	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,785.00000	8,916	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	53.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,785.00000	6,916	53.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,985.00000	9,116	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	54.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,985.00000	7,116	54.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		139.00000	0,083	19.59	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		124.00000	0,199	19.59	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Call		1,015.00000	0,886	23.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		0.00000	0,002	23.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,015.00000	1,884	28.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	28.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,015.00000	2,884	21.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	21.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,935.00000	9,066	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,885.00000	9,016	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	53.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,885.00000	7,016	53.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,685.00000	8,816	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	53.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,685.00000	6,816	53.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,315.00000	1,185	25.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,001	25.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,315.00000	2,184	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,315.00000	3,184	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,735.00000	8,866	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	53.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,735.00000	6,866	53.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,635.00000	8,766	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	53.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,635.00000	6,766	53.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		393.00000	0,283	20.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		28.00000	0,049	20.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,365.00000	1,234	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,365.00000	2,234	26.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	26.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,365.00000	3,234	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,535.00000	8,666	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	46.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,535.00000	4,666	46.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,435.00000	8,566	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	52.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,435.00000	6,566	52.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	53.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,935.00000	7,066	53.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	45.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,935.00000	4,066	45.13	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	5.95	Call		1,565.00000	1,434	26.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,565.00000	2,434	24.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,565.00000	3,434	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,035.00000	7,166	54.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		482.00000	0,364	20.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		17.00000	0,030	20.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,465.00000	1,334	25.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	25.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,465.00000	3,334	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,385.00000	7,516	55.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,115.00000	0,985	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,001	24.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,115.00000	1,984	28.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	28.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,115.00000	2,984	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,235.00000	7,366	54.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,265.00000	1,135	25.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,001	25.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,265.00000	2,134	27.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,265.00000	3,134	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	54.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,285.00000	7,416	54.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,215.00000	2,084	27.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,215.00000	3,084	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	55.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,335.00000	7,466	55.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,165.00000	1,035	24.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,001	24.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,165.00000	2,034	28.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,165.00000	3,034	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,435.00000	7,566	55.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		168.00000	0,100	19.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		103.00000	0,166	19.24	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,065.00000	0,935	24.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,001	24.25	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	5.45	Call		2,065.00000	1,934	28.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	28.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,065.00000	2,934	21.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	21.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	55.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,585.00000	7,716	55.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		916.00000	0,787	23.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,003	23.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,915.00000	1,784	27.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	27.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,915.00000	2,784	22.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	22.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		867.00000	0,738	23.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,004	23.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,865.00000	1,734	27.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,865.00000	2,734	22.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,885.00000	8,016	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,615.00000	1,484	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	26.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,615.00000	2,484	24.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	24.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	56.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,835.00000	7,966	56.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,665.00000	1,534	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	26.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,665.00000	2,534	24.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	24.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,735.00000	7,866	56.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		768.00000	0,640	22.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		3.00000	0,006	22.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,765.00000	1,634	27.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,765.00000	2,634	23.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	55.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,635.00000	7,766	55.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,085.00000	7,216	54.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,715.00000	1,584	26.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	26.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		528.00000	0,408	21.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		13.00000	0,024	21.15	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,515.00000	1,384	26.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,515.00000	2,384	25.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	25.32	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	7.35	Call		234.00000	0,146	19.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		69.00000	0,112	19.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	56.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,785.00000	7,916	56.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		47.00000	0,025	21.69	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		332.00000	0,441	21.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,215.00000	1,085	24.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,001	24.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,715.00000	2,584	23.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	23.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,215.00000	4,084	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,035.00000	8,166	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		966.00000	0,836	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,002	23.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,465.00000	2,334	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,965.00000	3,834	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		719.00000	0,592	22.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		4.00000	0,008	22.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	38.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,735.00000	2,866	38.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		575.00000	0,452	21.43	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	6.95	Put		10.00000	0,018	21.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		671.00000	0,545	21.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		6.00000	0,011	21.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		623.00000	0,498	21.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		8.00000	0,014	21.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		271.00000	0,177	19.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		56.00000	0,093	19.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	41.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,335.00000	3,466	41.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		118.00000	0,068	19.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		153.00000	0,234	19.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		351.00000	0,245	20.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		36.00000	0,061	20.02	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	49.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,535.00000	5,666	49.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,135.00000	5,266	48.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		310.00000	0,209	19.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		45.00000	0,075	19.74	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		200.00000	0,119	18.89	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		85.00000	0,135	18.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	50.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,835.00000	5,966	50.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		57.00000	0,031	21.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		292.00000	0,397	21.34	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	51.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,935.00000	6,066	51.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		39.00000	0,021	22.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		374.00000	0,487	22.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	52.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,535.00000	6,666	52.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		4.00000	0,002	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		939.00000	1,068	26.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		12.00000	0,006	24.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		647.00000	0,772	24.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	52.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,485.00000	6,616	52.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,135.00000	6,266	51.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	48.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,935.00000	5,066	48.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	52.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,285.00000	6,416	52.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	52.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,385.00000	6,516	52.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,235.00000	6,366	51.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	48.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,035.00000	5,166	48.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	46.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,435.00000	4,566	46.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	44.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,835.00000	3,966	44.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	41.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,235.00000	3,366	41.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	37.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,635.00000	2,766	37.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	33.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,035.00000	2,166	33.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,000	29.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,436.00000	1,566	29.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		6.00000	0,003	25.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		841.00000	0,969	25.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		22.00000	0,011	23.09	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		507.00000	0,627	23.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		99.00000	0,056	20.29	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		184.00000	0,272	20.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	46.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,335.00000	4,466	46.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	44.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,735.00000	3,866	44.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,135.00000	3,266	40.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,535.00000	2,666	36.81	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	9.45	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,935.00000	2,066	33.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	29.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,336.00000	1,467	29.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		8.00000	0,004	24.83	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		743.00000	0,870	24.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		83.00000	0,046	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		218.00000	0,312	20.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		7.00000	0,003	25.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		792.00000	0,919	25.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		69.00000	0,038	20.99	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		254.00000	0,354	20.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,735.00000	5,866	50.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	47.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,635.00000	4,766	47.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	45.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,035.00000	4,166	45.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	42.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,435.00000	3,566	42.26	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	38.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,835.00000	2,966	38.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	34.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,235.00000	2,366	34.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	31.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,635.00000	1,766	31.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3.00000	0,001	26.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,038.00000	1,167	26.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		27.00000	0,014	22.74	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		462.00000	0,580	22.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		32.00000	0,017	22.39	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		417.00000	0,533	22.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	49.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,335.00000	5,466	49.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,735.00000	4,866	47.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	45.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,135.00000	4,266	45.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,535.00000	3,666	42.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	39.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,935.00000	3,066	39.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	35.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,335.00000	2,466	35.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,735.00000	1,866	31.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2.00000	0,001	27.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,137.00000	1,267	27.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		18.00000	0,009	23.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		553.00000	0,675	23.44	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	8.10	Call		15.00000	0,008	23.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		600.00000	0,724	23.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		10.00000	0,005	24.48	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		695.00000	0,821	24.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,035.00000	6,166	51.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	49.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,435.00000	5,566	49.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	47.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,835.00000	4,966	47.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	46.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,235.00000	4,366	46.01	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	43.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,635.00000	3,766	43.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	36.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,435.00000	2,566	36.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,835.00000	1,966	32.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	28.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,236.00000	1,367	28.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	50.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,885.00000	6,016	50.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	47.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,685.00000	4,816	47.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	42.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,485.00000	3,616	42.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	35.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,285.00000	2,416	35.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	31.48	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,685.00000	1,816	31.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2.00000	0,001	27.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,087.00000	1,217	27.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,985.00000	6,116	51.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	49.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,385.00000	5,516	49.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	45.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,185.00000	4,316	45.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	39.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,985.00000	3,116	39.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	32.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,785.00000	1,916	32.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2.00000	0,001	27.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,187.00000	1,317	27.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,185.00000	6,316	51.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	48.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,985.00000	5,116	48.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	44.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,785.00000	3,916	44.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,585.00000	2,716	37.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	33.48	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,985.00000	2,116	33.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,000	29.38	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,386.00000	1,516	29.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,085.00000	6,216	51.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	46.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,285.00000	4,416	46.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	40.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,085.00000	3,216	40.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	32.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,885.00000	2,016	32.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	28.68	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,286.00000	1,417	28.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	48.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,085.00000	5,216	48.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	44.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,885.00000	4,016	44.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	37.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,685.00000	2,816	37.72	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	34.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,085.00000	2,216	34.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		1.00000	0,000	30.08	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	9.00	Put		1,486.00000	1,616	30.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		5.00000	0,002	25.88	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		890.00000	1,018	25.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	50.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,785.00000	5,916	50.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	47.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,585.00000	4,716	47.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,385.00000	3,516	41.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,185.00000	2,316	34.69	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,585.00000	1,716	30.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3.00000	0,002	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		988.00000	1,118	26.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	49.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,585.00000	5,716	49.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,185.00000	5,316	48.80	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	47.63	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,785.00000	4,916	47.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	46.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,385.00000	4,516	46.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	43.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,585.00000	3,716	43.17	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	10.70	Call		0.00000	0,000	40.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,185.00000	3,316	40.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	38.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,785.00000	2,916	38.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	35.90	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,385.00000	2,516	35.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	50.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,685.00000	5,816	50.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,285.00000	5,416	49.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,885.00000	5,016	47.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	46.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,485.00000	4,616	46.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	45.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,085.00000	4,216	45.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,685.00000	3,816	43.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	41.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,285.00000	3,416	41.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,885.00000	3,016	38.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	36.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,485.00000	2,616	36.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	49.68	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		5,485.00000	5,616	49.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.84	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,035.00000	3,166	39.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,985.00000	4,116	45.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,935.00000	8,066	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,065.00000	3,934	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,985.00000	8,116	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,015.00000	3,884	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,965.00000	1,834	27.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	27.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,965.00000	2,834	21.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	21.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,185.00000	8,316	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		817.00000	0,689	22.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		2.00000	0,005	22.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,815.00000	1,684	27.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	27.27	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,815.00000	2,684	22.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	22.98	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	3.70	Call		3,815.00000	3,684	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,085.00000	8,216	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,915.00000	3,784	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,135.00000	8,266	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	34.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,135.00000	2,266	34.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,865.00000	3,734	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,235.00000	8,366	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,765.00000	3,634	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,285.00000	8,416	56.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,715.00000	3,584	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,165.00000	4,034	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,115.00000	3,984	20.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.51860	7.64870		19.40	7,443,414.00	990	30,413.00

Contract Details				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	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,851.00000	8,981	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,851.00000	6,981	35.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,601.00000	8,731	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,601.00000	6,731	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		157.00000	0,129	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		758.00000	0,860	22.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		551.00000	0,462	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		152.00000	0,193	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,410.00000	1,282	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		11.00000	0,013	19.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,400.00000	2,270	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	25.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,399.00000	3,269	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,351.00000	8,481	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		731.00000	0,628	18.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		82.00000	0,109	18.91	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,655.00000	1,526	21.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		6.00000	0,007	21.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,649.00000	2,519	27.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,649.00000	3,519	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,401.00000	8,531	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,401.00000	6,531	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,599.00000	3,469	31.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,501.00000	8,631	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	0,002	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,504.00000	4,633	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		619.00000	0,525	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		120.00000	0,156	19.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,508.00000	1,379	20.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		9.00000	0,010	20.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,499.00000	3,369	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,801.00000	8,931	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,801.00000	6,931	35.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,001.00000	9,131	37.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,001.00000	7,131	35.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		100.00000	0,082	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,101.00000	1,213	24.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,002.00000	1,872	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	23.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,999.00000	2,869	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	29.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,951.00000	9,081	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,951.00000	7,081	35.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,901.00000	9,031	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,901.00000	7,031	35.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,701.00000	8,831	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,701.00000	6,831	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,751.00000	8,881	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,751.00000	6,881	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,651.00000	8,781	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,651.00000	6,781	34.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,361.00000	1,234	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		12.00000	0,015	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,350.00000	2,220	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	25.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,349.00000	3,219	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,551.00000	8,681	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,551.00000	6,681	34.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,451.00000	8,581	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,451.00000	6,581	34.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,952.00000	5,082	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,549.00000	3,419	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		167.00000	0,137	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		718.00000	0,818	22.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		584.00000	0,493	19.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		135.00000	0,174	19.11	870,000.00	5,000	5,110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,459.00000	1,331	20.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		10.00000	0,012	20.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,450.00000	2,320	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	25.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,449.00000	3,319	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		140.00000	0,115	23.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		841.00000	0,946	23.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		487.00000	0,405	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		188.00000	0,236	19.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,313.00000	1,186	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		14.00000	0,017	19.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,300.00000	2,170	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,299.00000	3,169	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,073.00000	0,953	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		24.00000	0,034	18.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,051.00000	1,922	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,003	23.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,049.00000	2,919	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	29.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		429.00000	0,352	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		230.00000	0,283	19.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,216.00000	1,090	18.70	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	6.45	Put		17.00000	0,021	18.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,201.00000	2,071	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,199.00000	3,069	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		132.00000	0,109	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		883.00000	0,990	23.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		458.00000	0,378	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		209.00000	0,259	19.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,250.00000	2,121	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,002	24.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,249.00000	3,119	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,168.00000	1,042	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		19.00000	0,023	18.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,151.00000	2,021	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,149.00000	3,019	30.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	30.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,402.00000	5,532	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,121.00000	0,997	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		22.00000	0,028	18.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,101.00000	1,971	23.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	23.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,099.00000	2,969	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		3.00000	0,002	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,554.00000	4,683	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		95.00000	0,078	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,146.00000	1,259	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		308.00000	0,255	20.27	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		359.00000	0,436	20.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		981.00000	0,866	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		32.00000	0,047	18.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,952.00000	1,822	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,003	22.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,949.00000	2,819	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	29.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		289.00000	0,239	20.49	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		390.00000	0,470	20.49	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		937.00000	0,824	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		38.00000	0,055	18.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,902.00000	1,773	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,004	22.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,899.00000	2,769	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	28.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		66.00000	0,055	26.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,467.00000	1,586	26.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		692.00000	0,593	18.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Put		93.00000	0,124	18.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,606.00000	1,477	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		7.00000	0,008	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,600.00000	2,470	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		256.00000	0,211	20.92	1,055,000.00	5,000	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		457.00000	0,542	20.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		852.00000	0,742	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		53.00000	0,073	18.77	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,803.00000	1,674	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		4.00000	0,005	21.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,799.00000	2,669	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		77.00000	0,064	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,328.00000	1,445	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		810.00000	0,703	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		61.00000	0,084	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,754.00000	1,625	21.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		5.00000	0,006	21.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		770.00000	0,665	18.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		71.00000	0,096	18.86	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,704.00000	1,575	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		5.00000	0,006	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,699.00000	2,569	27.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	27.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,452.00000	5,582	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,002	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,454.00000	4,583	32.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		655.00000	0,558	19.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		106.00000	0,139	19.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,557.00000	1,428	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		8.00000	0,009	20.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,550.00000	2,420	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	26.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,002	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,354.00000	4,483	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		518.00000	0,433	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		169.00000	0,214	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,751.00000	7,881	37.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,265.00000	1,138	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		16.00000	0,019	18.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,749.00000	2,619	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,249.00000	4,119	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,001.00000	8,131	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	32.73	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	12.65	Put		5,002.00000	5,132	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,026.00000	0,909	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		27.00000	0,040	18.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,500.00000	2,370	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,999.00000	3,869	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		402.00000	0,328	19.40	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		253.00000	0,309	19.40	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		60.00000	0,050	26.59	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,561.00000	1,681	26.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,002	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,603.00000	4,733	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		376.00000	0,308	19.61	7,700.00	25	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		277.00000	0,339	19.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		351.00000	0,289	19.83	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		302.00000	0,370	19.83	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		42.00000	0,035	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,943.00000	2,066	28.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		46.00000	0,038	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,847.00000	1,969	27.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		327.00000	0,271	20.05	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		328.00000	0,402	20.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		240.00000	0,198	21.14	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		491.00000	0,579	21.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	0,001	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,803.00000	4,932	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		200.00000	0,164	21.80	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		601.00000	0,695	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,052.00000	5,182	32.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		148.00000	0,122	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		799.00000	0,903	22.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,001	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,703.00000	4,832	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		39.00000	0,031	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,040.00000	2,162	28.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		226.00000	0,186	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		527.00000	0,617	21.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,001	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,753.00000	4,882	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		213.00000	0,175	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		564.00000	0,656	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		177.00000	0,146	22.23	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		678.00000	0,777	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		2.00000	0,001	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,853.00000	4,982	32.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		24.00000	0,018	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,475.00000	2,599	29.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		27.00000	0,021	29.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,378.00000	2,502	29.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		30.00000	0,023	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,281.00000	2,404	28.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		188.00000	0,155	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		639.00000	0,736	22.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,252.00000	5,382	32.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		21.00000	0,016	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,572.00000	2,697	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		118.00000	0,097	23.76	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		969.00000	1,078	23.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,202.00000	5,332	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		125.00000	0,103	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		926.00000	1,034	23.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,302.00000	5,432	32.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		112.00000	0,092	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,013.00000	1,123	23.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,352.00000	5,482	32.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		17.00000	0,013	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,768.00000	2,894	29.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		19.00000	0,015	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,670.00000	2,796	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		106.00000	0,087	24.19	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,057.00000	1,168	24.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,502.00000	5,631	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		90.00000	0,074	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,191.00000	1,305	24.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,001.00000	6,131	33.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		70.00000	0,058	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,421.00000	1,539	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		1.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,602.00000	5,731	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		15.00000	0,011	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,916.00000	3,042	30.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		81.00000	0,067	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,282.00000	1,398	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,951.00000	6,081	33.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		1.00000	0,000	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,702.00000	5,831	33.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		14.00000	0,010	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,015.00000	3,141	30.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		73.00000	0,060	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,374.00000	1,491	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		1.00000	0,000	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	13.20	Put		5,552.00000	5,681	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		16.00000	0,012	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,867.00000	2,993	30.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		85.00000	0,070	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,236.00000	1,351	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,851.00000	5,981	33.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		53.00000	0,044	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,704.00000	1,825	27.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		48.00000	0,040	27.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,799.00000	1,921	27.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,151.00000	6,281	33.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		41.00000	0,033	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,992.00000	2,114	28.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,351.00000	6,481	34.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		4.00000	0,003	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,255.00000	4,384	32.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		33.00000	0,026	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,184.00000	2,307	28.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,501.00000	6,631	34.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,002	32.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,404.00000	4,533	32.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		4.00000	0,002	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,305.00000	4,433	32.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,251.00000	6,381	33.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,003	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,155.00000	4,284	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		5.00000	0,003	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,056.00000	4,184	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		37.00000	0,029	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,088.00000	2,210	28.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,301.00000	6,431	34.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,003	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,205.00000	4,334	32.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		5.00000	0,003	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,106.00000	4,234	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		5.00000	0,004	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,006.00000	4,135	32.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		6.00000	0,004	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,907.00000	4,035	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		1.00000	0,000	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,652.00000	5,781	33.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		14.00000	0,011	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,965.00000	3,092	30.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		63.00000	0,052	26.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,514.00000	1,633	26.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,751.00000	5,881	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		11.00000	0,008	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,262.00000	3,389	30.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		12.00000	0,009	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,163.00000	3,290	30.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		13.00000	0,010	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,064.00000	3,191	30.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		58.00000	0,048	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,609.00000	1,729	26.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,801.00000	5,931	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		12.00000	0,009	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,113.00000	3,240	30.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		55.00000	0,046	27.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,656.00000	1,777	27.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,901.00000	6,031	33.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		6.00000	0,005	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,807.00000	3,936	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		7.00000	0,005	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,708.00000	3,836	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		8.00000	0,006	31.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,609.00000	3,737	31.70	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	11.15	Call		8.00000	0,006	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,509.00000	3,637	31.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		9.00000	0,007	31.29	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,410.00000	3,538	31.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		10.00000	0,007	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,311.00000	3,438	31.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		11.00000	0,008	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,212.00000	3,339	30.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		50.00000	0,042	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,751.00000	1,873	27.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,051.00000	6,181	33.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		6.00000	0,004	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,957.00000	4,085	32.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		6.00000	0,004	32.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,857.00000	3,985	32.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		7.00000	0,005	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,758.00000	3,886	32.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	0,005	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,658.00000	3,786	31.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		8.00000	0,006	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,559.00000	3,687	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		9.00000	0,006	31.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,460.00000	3,587	31.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		44.00000	0,037	28.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,895.00000	2,018	28.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		2.00000	0,001	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,903.00000	5,032	32.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		17.00000	0,013	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,818.00000	2,944	30.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		18.00000	0,014	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,719.00000	2,845	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		20.00000	0,016	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,621.00000	2,747	29.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		23.00000	0,017	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,524.00000	2,648	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		25.00000	0,020	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,426.00000	2,551	29.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		28.00000	0,022	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,329.00000	2,453	29.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		35.00000	0,027	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,136.00000	2,258	28.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	32.57	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,653.00000	4,783	32.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		31.00000	0,024	28.84	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,232.00000	2,355	28.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		6.00000	0,005	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,797.00000	3,926	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		10.00000	0,007	31.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,361.00000	3,488	31.19	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	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,951.00000	8,081	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,049.00000	3,919	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,901.00000	8,031	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,099.00000	3,969	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,051.00000	8,181	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,949.00000	3,819	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,151.00000	8,281	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		272.00000	0,224	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		423.00000	0,505	20.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		894.00000	0,782	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		45.00000	0,063	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,853.00000	1,723	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,004	22.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,849.00000	2,719	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	28.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,849.00000	3,719	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,201.00000	8,331	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,201.00000	6,331	33.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,799.00000	3,669	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,251.00000	8,381	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,749.00000	3,619	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,801.00000	7,931	37.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,199.00000	4,069	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,851.00000	7,981	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,149.00000	4,019	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,101.00000	8,231	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,101.00000	6,231	33.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,899.00000	3,769	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,301.00000	8,431	37.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,699.00000	3,569	32.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.64960	7.78330		19.75	4,857,496.00	635	19,221.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		273.00000	0,237	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		890.00000	0,987	22.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,368.00000	8,501	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	0,006	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,375.00000	6,506	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,634.00000	3,500	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,000	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,418.00000	8,551	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		8.00000	0,006	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,425.00000	6,556	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,584.00000	3,451	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	28.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,518.00000	8,651	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,817.00000	8,950	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,017.00000	9,150	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,003	33.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,021.00000	7,153	33.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		57.00000	0,049	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,074.00000	3,199	29.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,967.00000	9,100	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,003	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,971.00000	7,103	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		58.00000	0,051	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,025.00000	3,151	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,042.00000	1,910	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		9.00000	0,010	20.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,035.00000	2,902	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,917.00000	9,050	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,003	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,921.00000	7,053	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		1.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,718.00000	8,850	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		1.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,768.00000	8,900	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		1.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,668.00000	8,800	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		6.00000	0,004	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,673.00000	6,804	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		620.00000	0,540	19.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		287.00000	0,340	19.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,374.00000	1,249	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		41.00000	0,049	18.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,339.00000	2,206	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,335.00000	3,201	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		2.00000	0,001	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,568.00000	8,700	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		6.00000	0,005	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,573.00000	6,705	33.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,466.00000	1,340	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		33.00000	0,040	18.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,438.00000	2,305	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,005	22.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,434.00000	3,301	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,468.00000	8,601	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		738.00000	0,650	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		205.00000	0,250	19.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,560.00000	1,433	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		27.00000	0,033	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,534.00000	3,401	28.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	28.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		7.00000	0,005	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,524.00000	6,655	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		19.00000	0,016	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,036.00000	5,166	33.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		296.00000	0,257	21.99	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		813.00000	0,907	21.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		707.00000	0,621	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		224.00000	0,271	19.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,513.00000	1,386	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		30.00000	0,036	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,488.00000	2,355	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,005	22.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,484.00000	3,351	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		262.00000	0,228	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		929.00000	1,028	22.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		208.00000	0,181	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,175.00000	1,281	23.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,004	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,822.00000	6,954	33.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	0,004	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,772.00000	6,904	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		39.00000	0,034	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,806.00000	3,934	31.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,004	33.40	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	14.50	Put		6,722.00000	6,854	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		216.00000	0,188	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,133.00000	1,238	23.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,149.00000	1,032	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		66.00000	0,082	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,091.00000	1,959	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		8.00000	0,009	20.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,085.00000	2,952	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	25.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		252.00000	0,219	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		969.00000	1,069	22.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		593.00000	0,516	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		310.00000	0,366	19.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,289.00000	2,156	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	21.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,285.00000	3,151	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,001	26.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		17.00000	0,014	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,284.00000	5,414	33.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		30.00000	0,025	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,297.00000	4,425	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		50.00000	0,043	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,317.00000	3,443	30.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		242.00000	0,211	22.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,009.00000	1,111	22.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		567.00000	0,492	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		334.00000	0,392	19.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,283.00000	1,160	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		50.00000	0,060	18.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,240.00000	2,107	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,007	20.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,235.00000	3,101	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,001	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		17.00000	0,014	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,334.00000	5,464	33.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		29.00000	0,025	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,346.00000	4,475	32.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		48.00000	0,042	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,365.00000	3,492	30.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		233.00000	0,203	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,050.00000	1,153	23.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,238.00000	1,116	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		55.00000	0,066	18.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,190.00000	2,057	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	20.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,185.00000	3,051	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,001	26.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		16.00000	0,014	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,383.00000	5,514	33.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		47.00000	0,041	30.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,414.00000	3,541	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		224.00000	0,195	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,091.00000	1,195	23.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,193.00000	1,072	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		60.00000	0,072	18.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,141.00000	2,008	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,008	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,135.00000	3,001	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,001	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		15.00000	0,013	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,532.00000	5,663	33.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		26.00000	0,022	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,543.00000	4,672	32.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		44.00000	0,038	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,561.00000	3,688	30.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		200.00000	0,174	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,217.00000	1,324	23.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		450.00000	0,392	20.27	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		467.00000	0,542	20.27	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,063.00000	0,954	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		80.00000	0,104	18.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,993.00000	1,862	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		10.00000	0,012	20.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,985.00000	2,852	25.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		431.00000	0,375	20.44	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		498.00000	0,575	20.44	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,023.00000	0,916	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		90.00000	0,116	18.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,944.00000	1,813	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		11.00000	0,013	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,936.00000	2,802	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,002	24.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		14.00000	0,012	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,631.00000	5,762	34.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		42.00000	0,036	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,659.00000	3,786	31.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		186.00000	0,162	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,303.00000	1,412	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		413.00000	0,359	20.61	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		530.00000	0,609	20.61	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		984.00000	0,879	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		101.00000	0,129	18.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,895.00000	1,765	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		12.00000	0,015	19.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,886.00000	2,752	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		3.00000	0,002	24.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	0,011	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,731.00000	5,861	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		40.00000	0,035	31.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,757.00000	3,885	31.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		12.00000	0,010	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,929.00000	6,060	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		21.00000	0,017	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,938.00000	5,067	33.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		36.00000	0,031	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,953.00000	4,081	31.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		60.00000	0,052	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,977.00000	3,102	29.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		13.00000	0,010	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,880.00000	6,010	34.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		21.00000	0,018	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,888.00000	5,018	33.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		37.00000	0,032	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,904.00000	4,032	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		804.00000	0,710	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		171.00000	0,210	18.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,654.00000	1,526	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		21.00000	0,026	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,637.00000	2,504	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,004	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		13.00000	0,011	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,830.00000	5,961	34.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		38.00000	0,033	31.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,855.00000	3,983	31.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		63.00000	0,055	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,880.00000	3,005	29.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		162.00000	0,141	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,479.00000	1,591	24.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		349.00000	0,303	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		666.00000	0,753	21.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		838.00000	0,742	18.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		155.00000	0,192	18.80	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,702.00000	1,574	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		19.00000	0,024	19.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,687.00000	2,553	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		4.00000	0,003	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		14.00000	0,012	34.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,681.00000	5,812	34.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		41.00000	0,036	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,708.00000	3,836	31.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		396.00000	0,344	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		563.00000	0,644	20.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		946.00000	0,843	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		113.00000	0,143	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,847.00000	1,717	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		14.00000	0,017	19.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,836.00000	2,703	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,003	24.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		15.00000	0,012	34.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,582.00000	5,712	34.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		25.00000	0,021	32.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,592.00000	4,721	32.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		43.00000	0,037	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,610.00000	3,737	30.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		180.00000	0,157	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,347.00000	1,457	24.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		193.00000	0,168	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,260.00000	1,368	23.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		18.00000	0,015	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,235.00000	5,365	33.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		31.00000	0,026	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,248.00000	4,376	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		174.00000	0,151	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,391.00000	1,501	24.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		909.00000	0,809	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		126.00000	0,159	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,798.00000	1,669	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		15.00000	0,019	19.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		16.00000	0,013	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,433.00000	5,563	33.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		46.00000	0,040	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,463.00000	3,590	30.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		151.00000	0,132	25.10	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,568.00000	1,682	25.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		771.00000	0,679	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		188.00000	0,229	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,607.00000	1,479	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		24.00000	0,029	19.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,587.00000	2,454	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		34.00000	0,029	31.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,101.00000	4,229	31.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		146.00000	0,128	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,613.00000	1,728	25.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		168.00000	0,146	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,435.00000	1,546	24.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		677.00000	0,593	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		244.00000	0,293	19.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		2.00000	0,001	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,719.00000	7,851	32.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		9.00000	0,007	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,226.00000	6,357	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		23.00000	0,019	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,740.00000	4,869	32.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		51.00000	0,044	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,268.00000	3,394	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,328.00000	1,204	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		45.00000	0,054	18.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,786.00000	2,653	24.06	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	5.00	Put		3.00000	0,003	24.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,283.00000	4,150	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,968.00000	8,101	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		7.00000	0,005	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,474.00000	6,605	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		45.00000	0,039	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,512.00000	3,639	30.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		308.00000	0,268	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		775.00000	0,868	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,106.00000	0,992	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		73.00000	0,092	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,537.00000	2,404	22.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	22.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,034.00000	3,900	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		1.00000	0,000	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		142.00000	0,124	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,659.00000	1,774	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		541.00000	0,469	19.67	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		358.00000	0,419	19.67	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		27.00000	0,022	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,494.00000	4,622	32.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		33.00000	0,028	32.04	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,150.00000	4,278	32.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		156.00000	0,137	24.93	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,523.00000	1,637	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		137.00000	0,120	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,704.00000	1,820	25.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		517.00000	0,447	19.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		384.00000	0,447	19.75	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		27.00000	0,023	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,444.00000	4,573	32.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		117.00000	0,103	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,934.00000	2,053	26.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		125.00000	0,109	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,842.00000	1,959	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		494.00000	0,428	19.92	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		411.00000	0,478	19.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		114.00000	0,100	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,981.00000	2,100	26.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		121.00000	0,106	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,888.00000	2,006	26.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		129.00000	0,113	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,796.00000	1,913	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		471.00000	0,409	20.10	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		438.00000	0,509	20.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		22.00000	0,019	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,789.00000	4,919	32.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		334.00000	0,291	21.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		701.00000	0,791	21.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		20.00000	0,017	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,987.00000	5,117	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		62.00000	0,053	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,929.00000	3,053	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		65.00000	0,057	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,832.00000	2,957	28.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		69.00000	0,060	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,736.00000	2,860	28.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		284.00000	0,247	22.17	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		851.00000	0,947	22.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		22.00000	0,018	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,839.00000	4,968	33.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		67.00000	0,058	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,784.00000	2,908	28.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		71.00000	0,062	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,688.00000	2,812	28.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		321.00000	0,279	21.65	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		738.00000	0,829	21.65	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		24.00000	0,020	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,691.00000	4,820	32.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		73.00000	0,064	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,640.00000	2,764	28.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		78.00000	0,068	28.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,545.00000	2,668	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	14/06/2010	Foreign Exchange Future	10.15	Call		83.00000	0,072	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,450.00000	2,572	27.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		89.00000	0,077	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,356.00000	2,477	27.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		95.00000	0,082	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,262.00000	2,382	27.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		101.00000	0,087	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,168.00000	2,287	27.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		108.00000	0,093	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,075.00000	2,193	26.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		364.00000	0,316	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		631.00000	0,716	21.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		28.00000	0,024	32.38	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,395.00000	4,524	32.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		133.00000	0,116	25.79	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,750.00000	1,866	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		24.00000	0,021	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,641.00000	4,771	32.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		76.00000	0,066	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,593.00000	2,716	28.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		81.00000	0,070	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,498.00000	2,620	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		86.00000	0,074	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,403.00000	2,524	27.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		98.00000	0,084	27.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,215.00000	2,334	27.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		105.00000	0,090	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,122.00000	2,240	27.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		111.00000	0,097	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,028.00000	2,147	26.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		379.00000	0,330	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		596.00000	0,680	20.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		92.00000	0,079	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,309.00000	2,429	27.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,918.00000	8,051	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,084.00000	3,950	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		1.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		12.00000	0,009	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,979.00000	6,109	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		36.00000	0,030	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,003.00000	4,130	31.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,018.00000	8,151	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		12.00000	0,009	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,029.00000	6,159	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		35.00000	0,030	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,052.00000	4,180	31.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,984.00000	3,850	31.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		1.00000	0,000	31.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,168.00000	8,301	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		10.00000	0,008	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,177.00000	6,308	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		32.00000	0,027	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,199.00000	4,327	32.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,834.00000	3,700	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,000	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,068.00000	8,201	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		11.00000	0,008	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,078.00000	6,208	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,934.00000	3,800	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		1.00000	0,000	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,717.00000	9,850	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,118.00000	8,251	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	0,008	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,128.00000	6,258	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,884.00000	3,750	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		1.00000	0,000	30.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,218.00000	8,351	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,784.00000	3,650	30.06	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	4.00	Put		1.00000	0,000	30.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,268.00000	8,401	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		9.00000	0,007	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,276.00000	6,407	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		873.00000	0,775	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		140.00000	0,175	18.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,750.00000	1,621	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		17.00000	0,021	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,736.00000	2,603	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,734.00000	3,600	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,000	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,818.00000	7,951	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,183.00000	4,050	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	32.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,868.00000	8,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,134.00000	4,000	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		1.00000	0,000	32.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,318.00000	8,451	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		8.00000	0,006	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,325.00000	6,456	33.89	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	4.10	Call		3,684.00000	3,550	29.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,000	29.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.78080	7.91800		19.95	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		17.00000	0,014	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,949.00000	8,083	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		36.00000	0,031	33.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,968.00000	6,100	33.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		76.00000	0,067	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,008.00000	4,136	30.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		182.00000	0,162	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,114.00000	2,231	25.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,185.00000	1,072	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		117.00000	0,141	17.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,083.00000	1,948	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		15.00000	0,017	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,073.00000	2,937	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		5.00000	0,006	23.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,069.00000	3,932	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		17.00000	0,015	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,899.00000	8,034	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		36.00000	0,032	33.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,918.00000	6,051	33.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		77.00000	0,069	30.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,959.00000	4,088	30.24	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	13/09/2010	Foreign Exchange Future	9.80	Call		186.00000	0,166	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,068.00000	2,185	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		614.00000	0,544	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		496.00000	0,563	19.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,225.00000	1,109	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		107.00000	0,128	17.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,132.00000	1,996	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		14.00000	0,015	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,123.00000	2,986	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	23.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,119.00000	3,982	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		592.00000	0,526	20.09	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		524.00000	0,595	20.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		17.00000	0,014	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,999.00000	8,133	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		35.00000	0,031	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,017.00000	6,150	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		75.00000	0,066	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,057.00000	4,185	30.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		178.00000	0,157	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,160.00000	2,276	25.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		572.00000	0,508	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		554.00000	0,627	20.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,145.00000	1,036	18.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		127.00000	0,155	18.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,034.00000	1,901	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		16.00000	0,020	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,024.00000	2,887	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	23.37	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,019.00000	3,882	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		16.00000	0,014	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,048.00000	8,183	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		35.00000	0,030	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,067.00000	6,199	33.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		73.00000	0,065	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,105.00000	4,234	30.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		173.00000	0,153	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,205.00000	2,322	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		552.00000	0,491	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		584.00000	0,660	20.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,108.00000	1,002	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		140.00000	0,171	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,986.00000	1,853	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		18.00000	0,022	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,974.00000	2,837	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	23.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,969.00000	3,832	27.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	27.95	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	13/09/2010	Foreign Exchange Future	16.05	Call		15.00000	0,013	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,147.00000	8,282	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		33.00000	0,029	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,165.00000	6,298	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		70.00000	0,062	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,202.00000	4,331	30.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		164.00000	0,146	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,296.00000	2,415	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		516.00000	0,458	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		648.00000	0,727	20.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,037.00000	0,935	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		169.00000	0,204	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,891.00000	1,759	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		23.00000	0,028	18.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,875.00000	2,738	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,007	22.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,870.00000	3,732	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	27.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		15.00000	0,012	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,197.00000	8,331	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		33.00000	0,028	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,215.00000	6,347	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		68.00000	0,060	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,250.00000	4,379	30.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		160.00000	0,142	26.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,342.00000	2,461	26.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		499.00000	0,443	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		681.00000	0,762	20.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,003.00000	0,903	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		185.00000	0,222	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,844.00000	1,713	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		26.00000	0,032	18.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,825.00000	2,688	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	22.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,820.00000	3,683	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		15.00000	0,012	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,247.00000	8,381	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		32.00000	0,028	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,264.00000	6,397	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		67.00000	0,059	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,299.00000	4,428	30.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		156.00000	0,138	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,388.00000	2,507	26.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		483.00000	0,428	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		715.00000	0,797	20.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		970.00000	0,871	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		202.00000	0,240	18.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,797.00000	1,667	18.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		29.00000	0,036	18.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,775.00000	2,639	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		7.00000	0,008	21.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,770.00000	3,633	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		13.00000	0,011	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,395.00000	8,530	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		30.00000	0,026	33.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,412.00000	6,545	33.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		63.00000	0,056	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,445.00000	4,575	31.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		145.00000	0,128	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,527.00000	2,647	26.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		875.00000	0,783	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		257.00000	0,302	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,658.00000	1,531	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		40.00000	0,050	17.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,627.00000	2,490	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,009	21.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,620.00000	3,483	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,002	26.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		14.00000	0,011	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,346.00000	8,480	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		31.00000	0,027	33.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,363.00000	6,496	33.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		64.00000	0,057	30.95	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,396.00000	4,526	30.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		148.00000	0,132	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,480.00000	2,601	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		452.00000	0,401	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		784.00000	0,870	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		905.00000	0,812	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		237.00000	0,281	18.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,704.00000	1,576	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		36.00000	0,045	18.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,676.00000	2,540	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		8.00000	0,009	21.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,670.00000	3,533	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		13.00000	0,011	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,495.00000	8,630	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		29.00000	0,025	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,511.00000	6,644	33.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		60.00000	0,053	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,542.00000	4,672	31.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		138.00000	0,122	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,620.00000	2,741	27.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		410.00000	0,363	21.69	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		892.00000	0,982	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		816.00000	0,729	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		298.00000	0,348	19.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,568.00000	1,442	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		50.00000	0,061	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,528.00000	2,391	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,010	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,521.00000	3,384	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		437.00000	0,388	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		819.00000	0,907	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		18.00000	0,015	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,800.00000	7,934	35.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		38.00000	0,033	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,820.00000	5,952	33.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		80.00000	0,071	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,862.00000	3,990	30.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		195.00000	0,174	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,977.00000	2,093	25.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		660.00000	0,586	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		442.00000	0,505	19.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,308.00000	1,188	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		90.00000	0,107	17.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,231.00000	2,095	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		13.00000	0,014	18.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,222.00000	3,086	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		4.00000	0,005	24.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,219.00000	4,082	28.66	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	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		18.00000	0,015	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,850.00000	7,984	35.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		37.00000	0,033	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,869.00000	6,002	33.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		79.00000	0,070	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,911.00000	4,039	30.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		191.00000	0,170	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,023.00000	2,139	25.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		636.00000	0,565	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		468.00000	0,534	19.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,266.00000	1,148	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		98.00000	0,117	17.81	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,181.00000	2,045	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		13.00000	0,014	18.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,173.00000	3,036	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	24.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,169.00000	4,032	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	28.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		16.00000	0,013	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,098.00000	8,232	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		34.00000	0,030	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,116.00000	6,249	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		71.00000	0,063	30.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,153.00000	4,282	30.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		169.00000	0,149	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,251.00000	2,368	26.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		534.00000	0,474	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		616.00000	0,693	20.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,072.00000	0,968	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		154.00000	0,187	18.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,938.00000	1,806	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		20.00000	0,025	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,924.00000	2,788	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		6.00000	0,007	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,919.00000	3,782	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		14.00000	0,012	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,296.00000	8,431	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		31.00000	0,027	33.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,313.00000	6,446	33.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		66.00000	0,058	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,348.00000	4,477	30.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		152.00000	0,135	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,434.00000	2,554	26.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		467.00000	0,414	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		749.00000	0,833	21.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		937.00000	0,841	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		219.00000	0,260	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,750.00000	1,621	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		32.00000	0,040	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,726.00000	2,589	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,008	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,720.00000	3,583	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		13.00000	0,011	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,445.00000	8,580	35.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		29.00000	0,026	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,461.00000	6,595	33.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		62.00000	0,054	31.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,494.00000	4,623	31.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		141.00000	0,125	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,573.00000	2,694	26.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		423.00000	0,375	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		855.00000	0,944	21.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		845.00000	0,756	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		277.00000	0,325	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,613.00000	1,486	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		45.00000	0,055	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,577.00000	2,441	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		9.00000	0,010	20.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,571.00000	3,434	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	26.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		240.00000	0,213	24.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,622.00000	1,732	24.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.91010	8.05110		20.03	893,841.30	113	529.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		38.00000	0,034	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,937.00000	8,074	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		67.00000	0,060	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,966.00000	6,100	32.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		123.00000	0,111	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,022.00000	4,151	29.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		259.00000	0,233	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,158.00000	2,273	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		703.00000	0,632	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		602.00000	0,672	20.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,264.00000	1,151	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		163.00000	0,191	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,131.00000	1,993	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		30.00000	0,033	17.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,110.00000	2,969	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	21.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,103.00000	3,963	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,003	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		503.00000	0,452	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,002.00000	1,092	21.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		38.00000	0,033	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,987.00000	8,123	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		66.00000	0,059	32.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,015.00000	6,149	32.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		121.00000	0,109	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,070.00000	4,199	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		254.00000	0,228	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,203.00000	2,318	25.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,227.00000	1,118	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		176.00000	0,208	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,083.00000	1,947	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		32.00000	0,037	17.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,060.00000	2,920	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,010	21.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,054.00000	3,913	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	26.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		38.00000	0,032	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,037.00000	8,172	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		66.00000	0,058	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,065.00000	6,198	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		120.00000	0,107	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,119.00000	4,247	29.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		249.00000	0,223	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,248.00000	2,363	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		663.00000	0,597	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		662.00000	0,737	20.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,189.00000	1,085	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		188.00000	0,225	18.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,034.00000	1,901	17.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		33.00000	0,041	17.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,011.00000	2,871	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,011	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,004.00000	3,863	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		37.00000	0,032	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,086.00000	8,222	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		65.00000	0,058	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,114.00000	6,248	32.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		117.00000	0,105	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,166.00000	4,295	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		244.00000	0,218	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,293.00000	2,408	25.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		645.00000	0,580	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		694.00000	0,770	20.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,156.00000	1,053	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		205.00000	0,243	18.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,988.00000	1,855	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		37.00000	0,045	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,961.00000	2,821	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		10.00000	0,011	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,954.00000	3,813	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	25.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		683.00000	0,614	20.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		632.00000	0,704	20.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		36.00000	0,031	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,135.00000	8,271	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		64.00000	0,057	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,163.00000	6,297	32.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		115.00000	0,104	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,214.00000	4,344	29.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		238.00000	0,214	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,337.00000	2,454	25.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		627.00000	0,564	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		726.00000	0,804	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,123.00000	1,022	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		222.00000	0,262	18.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,942.00000	1,810	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		41.00000	0,050	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,912.00000	2,772	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		11.00000	0,012	21.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,904.00000	3,764	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,004	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		35.00000	0,030	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,184.00000	8,320	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		63.00000	0,056	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,212.00000	6,346	32.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		113.00000	0,102	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,262.00000	4,392	29.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		233.00000	0,209	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	13/12/2010	Foreign Exchange Future	10.20	Put		2,382.00000	2,499	25.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		609.00000	0,548	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		758.00000	0,838	20.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,091.00000	0,992	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		240.00000	0,282	18.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,897.00000	1,765	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		46.00000	0,055	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,863.00000	2,723	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,013	20.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,855.00000	3,714	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		34.00000	0,030	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,233.00000	8,370	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		62.00000	0,055	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,261.00000	6,395	32.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		111.00000	0,100	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,310.00000	4,440	29.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		228.00000	0,205	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,427.00000	2,545	25.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		593.00000	0,533	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		792.00000	0,873	20.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,059.00000	0,963	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		258.00000	0,303	18.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,851.00000	1,720	17.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		50.00000	0,060	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,814.00000	2,674	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,014	20.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,805.00000	3,664	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		32.00000	0,027	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,431.00000	8,567	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		58.00000	0,052	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,457.00000	6,592	32.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		104.00000	0,094	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,503.00000	4,634	30.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		210.00000	0,188	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,609.00000	2,728	26.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		531.00000	0,477	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		930.00000	1,017	21.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		942.00000	0,854	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		341.00000	0,394	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,674.00000	1,547	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		73.00000	0,087	17.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,617.00000	2,478	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		16.00000	0,018	19.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,606.00000	3,465	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	24.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		32.00000	0,028	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,381.00000	8,518	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		59.00000	0,052	32.75	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	13/12/2010	Foreign Exchange Future	14.40	Put		6,408.00000	6,542	32.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		106.00000	0,095	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,455.00000	4,585	29.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		214.00000	0,192	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,563.00000	2,682	26.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		545.00000	0,490	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		894.00000	0,980	21.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		970.00000	0,880	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		319.00000	0,370	18.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,718.00000	1,589	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		67.00000	0,079	17.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,666.00000	2,526	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		15.00000	0,016	20.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,656.00000	3,515	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	24.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		490.00000	0,440	21.80	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,039.00000	1,130	21.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		31.00000	0,027	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,480.00000	8,617	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		57.00000	0,051	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,506.00000	6,641	32.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		102.00000	0,092	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,551.00000	4,682	30.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		205.00000	0,184	26.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,654.00000	2,774	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	13/12/2010	Foreign Exchange Future	8.50	Call		516.00000	0,464	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		965.00000	1,054	21.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		915.00000	0,828	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		364.00000	0,418	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,631.00000	1,504	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		80.00000	0,094	17.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,568.00000	2,429	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		17.00000	0,019	19.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,556.00000	3,416	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,006	24.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		576.00000	0,518	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		825.00000	0,908	21.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		39.00000	0,035	34.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,838.00000	7,975	34.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		69.00000	0,062	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,868.00000	6,002	32.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		127.00000	0,115	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,926.00000	4,055	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		270.00000	0,244	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,069.00000	2,184	24.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		745.00000	0,671	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		544.00000	0,611	19.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,342.00000	1,223	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		141.00000	0,163	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,227.00000	2,088	18.16	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	5.85	Put		26.00000	0,028	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,209.00000	3,068	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	22.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,203.00000	4,062	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		39.00000	0,035	34.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,888.00000	8,025	34.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		68.00000	0,061	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,917.00000	6,051	32.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		125.00000	0,113	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,974.00000	4,103	29.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		265.00000	0,239	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,114.00000	2,229	25.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		724.00000	0,651	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		573.00000	0,641	20.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,303.00000	1,186	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		152.00000	0,176	17.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,179.00000	2,040	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		28.00000	0,030	17.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,159.00000	3,019	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,009	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,153.00000	4,013	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,003	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		34.00000	0,029	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,283.00000	8,419	34.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		61.00000	0,054	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,310.00000	6,444	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		110.00000	0,098	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,359.00000	4,488	29.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		223.00000	0,200	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,472.00000	2,590	25.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,029.00000	0,934	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		278.00000	0,324	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,806.00000	1,676	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		55.00000	0,066	17.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,764.00000	2,625	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		13.00000	0,015	20.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,755.00000	3,614	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	24.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		33.00000	0,028	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,332.00000	8,468	34.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		60.00000	0,053	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,359.00000	6,493	32.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		108.00000	0,097	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,407.00000	4,537	29.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		219.00000	0,196	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,518.00000	2,636	26.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		561.00000	0,504	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		860.00000	0,944	21.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		999.00000	0,907	18.78	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	13/12/2010	Foreign Exchange Future	7.35	Put		298.00000	0,347	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,762.00000	1,633	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		61.00000	0,073	17.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,715.00000	2,576	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		14.00000	0,016	20.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,705.00000	3,565	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,005	24.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		49.00000	0,043	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,048.00000	7,183	33.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		86.00000	0,077	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,085.00000	5,217	30.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		166.00000	0,150	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,165.00000	3,290	27.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		389.00000	0,349	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,388.00000	1,489	22.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,001.00000	4,860	26.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.31870	12.44220		17.44	2,586,927.00	210	33,015.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,458.00000	9,581	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	46.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,458.00000	7,581	46.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,458.00000	5,581	42.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,458.00000	3,581	35.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		587.00000	0,479	18.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		45.00000	0,060	18.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,544.00000	1,421	23.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		2.00000	0,002	23.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,542.00000	2,419	29.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	29.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,158.00000	9,281	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	41.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,158.00000	5,281	41.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		857.00000	0,740	19.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		15.00000	0,021	19.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,842.00000	2,719	30.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	30.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		8,958.00000	9,081	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		6,958.00000	7,081	45.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	41.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		4,958.00000	5,081	41.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		1.00000	0,000	32.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		2,959.00000	3,081	32.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		232.00000	0,163	17.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		190.00000	0,244	17.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		1,049.00000	0,929	19.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		7.00000	0,010	19.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		2,043.00000	1,919	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		1.00000	0,000	27.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		3,042.00000	2,919	30.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	30.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,808.00000	8,931	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,808.00000	6,931	45.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	40.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,808.00000	4,931	40.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		1.00000	0,000	31.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,809.00000	2,931	31.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		322.00000	0,233	17.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		130.00000	0,164	17.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,197.00000	1,074	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		5.00000	0,005	20.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,193.00000	2,069	28.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		1.00000	0,000	28.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,192.00000	3,069	31.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	31.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,708.00000	8,831	47.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,708.00000	6,831	45.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	40.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,708.00000	4,831	40.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		390.00000	0,295	17.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		98.00000	0,126	17.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,296.00000	1,173	21.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		4.00000	0,004	21.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,292.00000	2,169	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	28.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,292.00000	3,169	31.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	31.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,558.00000	8,681	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	45.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,558.00000	6,681	45.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	39.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,558.00000	4,681	39.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		504.00000	0,400	18.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		62.00000	0,081	18.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,445.00000	1,322	22.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3.00000	0,003	22.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,442.00000	2,319	29.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	29.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,442.00000	3,319	32.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	32.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,608.00000	8,731	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	45.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,608.00000	6,731	45.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	39.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,608.00000	4,731	39.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		465.00000	0,363	18.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		73.00000	0,094	18.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,395.00000	1,272	22.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3.00000	0,003	22.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,392.00000	2,269	29.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	29.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,392.00000	3,269	32.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	32.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,008.00000	9,131	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,008.00000	7,131	45.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	41.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,008.00000	5,131	41.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		1.00000	0,000	33.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,009.00000	3,131	33.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		205.00000	0,145	18.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		213.00000	0,276	18.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		1,000.00000	0,881	19.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		8.00000	0,012	19.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,993.00000	1,870	27.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		1.00000	0,001	27.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,992.00000	2,869	30.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	30.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,108.00000	9,231	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	46.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,108.00000	7,231	46.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	41.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,108.00000	5,231	41.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,108.00000	3,231	33.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		166.00000	0,115	18.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		274.00000	0,346	18.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		904.00000	0,786	19.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		12.00000	0,017	19.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,893.00000	1,770	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		1.00000	0,001	26.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,892.00000	2,769	30.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	30.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,358.00000	9,481	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	46.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,358.00000	7,481	46.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	42.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,358.00000	5,481	42.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		674.00000	0,562	18.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		32.00000	0,043	18.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,644.00000	1,521	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		2.00000	0,002	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,408.00000	9,531	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,408.00000	5,531	42.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,408.00000	3,531	35.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		630.00000	0,520	18.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		38.00000	0,051	18.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,592.00000	2,469	29.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	29.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,308.00000	9,431	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	46.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,308.00000	7,431	46.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	42.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,308.00000	5,431	42.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,308.00000	3,431	34.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		719.00000	0,605	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		27.00000	0,036	18.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,694.00000	1,570	24.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		2.00000	0,001	24.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,692.00000	2,569	29.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	29.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,258.00000	9,381	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	46.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,258.00000	7,381	46.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	41.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,258.00000	5,381	41.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,258.00000	3,381	34.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		764.00000	0,649	19.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		22.00000	0,030	19.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,744.00000	1,620	25.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		2.00000	0,001	25.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,742.00000	2,619	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,208.00000	9,331	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	46.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,208.00000	7,331	46.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	41.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,208.00000	5,331	41.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,208.00000	3,331	34.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		133.00000	0,090	19.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		341.00000	0,421	19.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		810.00000	0,694	19.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		18.00000	0,025	19.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,793.00000	1,670	25.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,001	25.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,792.00000	2,669	30.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	30.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,058.00000	9,181	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	46.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,058.00000	7,181	46.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,058.00000	5,181	41.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,058.00000	3,181	33.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		185.00000	0,129	18.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		243.00000	0,310	18.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		952.00000	0,833	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		10.00000	0,014	19.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,943.00000	1,820	26.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		1.00000	0,001	26.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,942.00000	2,819	30.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	30.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,858.00000	8,981	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,858.00000	6,981	45.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		1.00000	0,000	32.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,859.00000	2,981	32.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		290.00000	0,205	17.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		148.00000	0,186	17.44	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,143.00000	2,019	28.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		1.00000	0,000	28.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,142.00000	3,019	31.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	31.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		8,908.00000	9,031	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		6,908.00000	7,031	45.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	40.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		4,908.00000	5,031	40.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		1,098.00000	0,977	20.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		6.00000	0,008	20.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		2,093.00000	1,969	27.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		1.00000	0,000	27.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	47.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,758.00000	8,881	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,758.00000	6,881	45.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	40.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,758.00000	4,881	40.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		355.00000	0,263	17.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		113.00000	0,144	17.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,247.00000	1,124	21.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		5.00000	0,005	21.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,243.00000	2,119	28.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		1.00000	0,000	28.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,242.00000	3,119	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	31.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,658.00000	8,781	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,658.00000	6,781	45.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	40.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,658.00000	4,781	40.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,346.00000	1,223	21.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		4.00000	0,004	21.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,342.00000	2,219	28.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	28.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		16.00000	0,010	23.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,124.00000	1,241	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	14/12/2009	Foreign Exchange Future	13.45	Call		21.00000	0,013	22.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,029.00000	1,144	22.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		26.00000	0,016	22.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		934.00000	1,047	22.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		33.00000	0,020	21.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		841.00000	0,951	21.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		53.00000	0,033	20.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		661.00000	0,764	20.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		84.00000	0,055	19.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		492.00000	0,586	19.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		106.00000	0,070	19.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		414.00000	0,501	19.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		42.00000	0,026	21.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		750.00000	0,857	21.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		67.00000	0,043	20.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		575.00000	0,674	20.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		119.00000	0,080	19.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		377.00000	0,461	19.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		148.00000	0,102	18.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		306.00000	0,383	18.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		59.00000	0,038	20.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		617.00000	0,719	20.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		75.00000	0,049	20.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		533.00000	0,630	20.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		18.00000	0,011	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
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,076.00000	1,192	23.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		23.00000	0,014	22.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		981.00000	1,095	22.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		29.00000	0,018	22.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		887.00000	0,999	22.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		37.00000	0,023	21.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		795.00000	0,904	21.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		47.00000	0,029	21.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		705.00000	0,810	21.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	46.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,158.00000	7,281	46.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	43.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,658.00000	5,781	43.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	38.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,158.00000	4,281	38.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		427.00000	0,328	18.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		85.00000	0,109	18.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,843.00000	1,720	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,001	25.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,342.00000	3,219	32.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	32.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,842.00000	4,719	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	46.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,408.00000	7,531	46.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	43.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		5,908.00000	6,031	43.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	39.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,408.00000	4,531	39.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		1.00000	0,000	32.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		2,909.00000	3,031	32.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		260.00000	0,183	17.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		168.00000	0,214	17.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,594.00000	1,471	23.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		2.00000	0,002	23.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		3,092.00000	2,969	31.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	31.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,592.00000	4,469	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,858.00000	7,981	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	44.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,358.00000	6,481	44.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	40.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,858.00000	4,981	40.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	34.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,358.00000	3,481	34.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		94.00000	0,062	19.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		452.00000	0,543	19.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,148.00000	1,025	20.25	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	11.30	Put		6.00000	0,006	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,642.00000	2,519	29.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	29.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,142.00000	4,019	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		15.00000	0,009	23.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,173.00000	1,290	23.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		10.00000	0,006	24.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,318.00000	1,437	24.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		13.00000	0,008	23.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,221.00000	1,339	23.70	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		12.00000	0,007	23.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,270.00000	1,388	23.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		9.00000	0,006	24.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,367.00000	1,487	24.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	30.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,609.00000	2,732	30.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	30.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,509.00000	2,632	30.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		7.00000	0,004	25.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,515.00000	1,635	25.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		8.00000	0,005	24.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,416.00000	1,536	24.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	31.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,709.00000	2,832	31.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,309.00000	2,432	29.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		2.00000	0,001	28.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,210.00000	2,332	28.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		2.00000	0,001	28.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,110.00000	2,232	28.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		2.00000	0,001	27.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,010.00000	2,132	27.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		3.00000	0,002	26.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		1,911.00000	2,033	26.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		4.00000	0,002	26.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,812.00000	1,933	26.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		4.00000	0,003	26.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,712.00000	1,834	26.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		5.00000	0,003	25.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,613.00000	1,734	25.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		6.00000	0,004	25.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,564.00000	1,685	25.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		7.00000	0,004	24.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,465.00000	1,585	24.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		3.00000	0,002	27.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		1,961.00000	2,083	27.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		3.00000	0,002	26.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,861.00000	1,983	26.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		4.00000	0,002	26.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,762.00000	1,883	26.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		5.00000	0,003	25.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,663.00000	1,784	25.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	33.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,158.00000	3,281	33.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	31.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,759.00000	2,882	31.65	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	31.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,659.00000	2,782	31.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	30.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,559.00000	2,682	30.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,459.00000	2,582	30.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,359.00000	2,482	29.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		2.00000	0,001	28.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,260.00000	2,382	28.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		2.00000	0,001	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,160.00000	2,282	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		2.00000	0,001	27.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,060.00000	2,182	27.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	29.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,409.00000	2,532	29.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		7,958.00000	8,081	47.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	44.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		5,958.00000	6,081	44.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		3,958.00000	4,081	37.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		4,042.00000	3,919	35.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	35.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,858.00000	5,981	43.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,858.00000	3,981	37.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		7,908.00000	8,031	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		3,908.00000	4,031	37.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		4,092.00000	3,969	35.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	35.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,108.00000	8,231	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	44.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,108.00000	6,231	44.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	38.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,108.00000	4,231	38.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,892.00000	3,769	34.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	34.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	47.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,158.00000	8,281	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	44.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,158.00000	6,281	44.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,842.00000	3,719	34.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	34.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,208.00000	8,331	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	44.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,208.00000	6,331	44.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	38.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,208.00000	4,331	38.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,792.00000	3,669	34.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	34.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,258.00000	8,381	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	44.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,258.00000	6,381	44.58	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	38.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,258.00000	4,381	38.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,742.00000	3,619	34.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	34.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,458.00000	8,581	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	44.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,458.00000	6,581	44.95	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	16.90	Call		0.00000	0,000	39.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,458.00000	4,581	39.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,542.00000	3,419	33.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	33.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,408.00000	8,531	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	44.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,408.00000	6,531	44.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,592.00000	3,469	33.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	33.31	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,508.00000	8,631	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,508.00000	6,631	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	39.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,508.00000	4,631	39.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		545.00000	0,439	18.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		53.00000	0,070	18.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,495.00000	1,371	23.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3.00000	0,002	23.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,492.00000	2,369	29.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	29.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,492.00000	3,369	32.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	32.83	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	47.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,708.00000	7,831	47.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	43.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,708.00000	5,831	43.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	36.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,708.00000	3,831	36.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,292.00000	4,169	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,692.00000	3,569	33.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	33.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,692.00000	4,569	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,642.00000	3,519	33.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	33.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,642.00000	4,519	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,792.00000	4,669	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	46.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,508.00000	7,631	46.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,508.00000	5,631	42.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	35.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,508.00000	3,631	35.77	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,492.00000	4,369	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	35.96	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	20.20	Call		0.00000	0,000	47.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,758.00000	7,881	47.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,758.00000	5,881	43.53	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,758.00000	3,881	37.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,242.00000	4,119	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,008.00000	8,131	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	44.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,008.00000	6,131	44.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,008.00000	4,131	38.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,992.00000	3,869	35.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	35.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,542.00000	4,419	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	46.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,558.00000	7,681	46.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	42.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,558.00000	5,681	42.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,558.00000	3,681	36.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,442.00000	4,319	35.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,808.00000	7,931	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	43.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		5,808.00000	5,931	43.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,808.00000	3,931	37.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,192.00000	4,069	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	35.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,058.00000	8,181	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	44.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,058.00000	6,181	44.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,058.00000	4,181	38.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,942.00000	3,819	35.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	35.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,308.00000	8,431	47.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	44.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,308.00000	6,431	44.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,308.00000	4,431	39.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.53380	12.65520		17.31	1,955,272.80	156	1,797.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.21	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	22.00	Put		9,345.00000	9,466	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		2.00000	0,001	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,347.00000	7,467	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		7.00000	0,005	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,352.00000	5,471	27.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		40.00000	0,034	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,385.00000	3,500	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		167.00000	0,147	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,512.00000	1,613	21.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		367.00000	0,323	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		712.00000	0,789	18.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		855.00000	0,766	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		200.00000	0,232	16.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,690.00000	1,575	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		35.00000	0,041	17.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,664.00000	2,543	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,009	20.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,495.00000	9,616	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		2.00000	0,001	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,497.00000	7,617	29.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		6.00000	0,005	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,501.00000	5,621	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		36.00000	0,031	25.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,531.00000	3,647	25.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		150.00000	0,132	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,645.00000	1,748	21.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		325.00000	0,285	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		820.00000	0,901	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		758.00000	0,675	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		253.00000	0,291	16.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,551.00000	1,437	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		46.00000	0,053	16.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,515.00000	2,395	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		10.00000	0,011	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,445.00000	9,566	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		2.00000	0,001	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,447.00000	7,567	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		6.00000	0,005	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,451.00000	5,571	27.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		37.00000	0,032	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,482.00000	3,598	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		156.00000	0,137	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,601.00000	1,703	21.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		338.00000	0,297	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		783.00000	0,863	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		789.00000	0,704	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		234.00000	0,270	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,597.00000	1,483	16.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		42.00000	0,049	16.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,565.00000	2,444	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,010	19.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,508.00000	3,387	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	23.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		1.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,846.00000	8,966	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,847.00000	6,968	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		1.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,696.00000	8,816	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,697.00000	6,818	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		13.00000	0,011	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,708.00000	4,827	26.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		63.00000	0,054	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,758.00000	2,870	24.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		276.00000	0,242	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		971.00000	1,058	19.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		640.00000	0,565	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		335.00000	0,381	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,370.00000	1,258	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		65.00000	0,074	16.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,318.00000	2,197	18.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		13.00000	0,013	18.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,309.00000	3,188	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	22.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,546.00000	8,667	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		3.00000	0,002	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,548.00000	6,668	28.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		15.00000	0,012	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,560.00000	4,678	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		70.00000	0,060	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,615.00000	2,726	24.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		312.00000	0,273	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		857.00000	0,939	19.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		727.00000	0,646	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		272.00000	0,312	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,505.00000	1,392	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		50.00000	0,058	16.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,466.00000	2,345	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,011	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,459.00000	3,337	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		4.00000	0,003	23.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,596.00000	8,717	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		3.00000	0,002	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,598.00000	6,718	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		15.00000	0,012	26.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,610.00000	4,728	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		68.00000	0,058	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,663.00000	2,774	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		299.00000	0,263	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		894.00000	0,979	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		697.00000	0,618	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		292.00000	0,334	17.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,460.00000	1,347	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		55.00000	0,063	16.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,417.00000	2,296	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		12.00000	0,012	18.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,409.00000	3,288	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,004	23.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		1.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,746.00000	8,866	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,747.00000	6,868	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		13.00000	0,010	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,758.00000	4,876	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		60.00000	0,052	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,805.00000	2,918	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		265.00000	0,233	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,010.00000	1,099	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		613.00000	0,539	17.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		358.00000	0,405	17.20	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	11.40	Call		1,326.00000	1,214	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		71.00000	0,080	16.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,269.00000	2,148	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		14.00000	0,014	18.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,260.00000	3,138	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		5.00000	0,004	22.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		8,995.00000	9,116	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		6,997.00000	7,118	28.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,145.00000	9,266	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	29.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,147.00000	7,268	29.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,395.00000	9,516	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		2.00000	0,001	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,397.00000	7,517	29.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		7.00000	0,005	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,402.00000	5,521	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		38.00000	0,033	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,433.00000	3,549	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		352.00000	0,309	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		747.00000	0,825	18.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		822.00000	0,735	16.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		217.00000	0,251	16.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,643.00000	1,528	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		38.00000	0,044	16.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,614.00000	2,493	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,009	19.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,295.00000	9,416	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		2.00000	0,001	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,297.00000	7,417	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,245.00000	9,366	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,247.00000	7,368	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,195.00000	9,316	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,197.00000	7,318	29.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,095.00000	9,216	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	29.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,097.00000	7,218	29.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		8,945.00000	9,066	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	28.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		6,947.00000	7,068	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
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		1.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		8,896.00000	9,016	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		6,897.00000	7,018	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		1.00000	0,000	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,796.00000	8,916	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,797.00000	6,918	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		12.00000	0,010	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,807.00000	4,926	26.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		58.00000	0,050	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,853.00000	2,966	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		255.00000	0,224	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,050.00000	1,140	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		587.00000	0,515	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		382.00000	0,431	17.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,282.00000	1,171	16.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		77.00000	0,087	16.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,219.00000	2,099	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		14.00000	0,015	18.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,210.00000	3,089	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	0,005	22.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,646.00000	8,767	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	28.42	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	19.30	Put		6,647.00000	6,768	28.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		14.00000	0,011	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,659.00000	4,777	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		33.00000	0,028	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,678.00000	3,794	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		65.00000	0,056	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,710.00000	2,822	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		135.00000	0,119	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,780.00000	1,885	22.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		288.00000	0,252	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		933.00000	1,018	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		668.00000	0,591	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		313.00000	0,357	17.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,415.00000	1,302	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		60.00000	0,068	16.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,367.00000	2,247	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		12.00000	0,013	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,359.00000	3,238	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,004	22.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		161.00000	0,142	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,556.00000	1,658	21.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		8.00000	0,006	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,253.00000	5,372	27.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		20.00000	0,016	26.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,265.00000	4,382	26.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		43.00000	0,036	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,288.00000	3,402	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		88.00000	0,076	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,333.00000	2,442	23.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		180.00000	0,158	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,425.00000	1,524	21.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		399.00000	0,351	18.43	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		644.00000	0,717	18.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		924.00000	0,832	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		169.00000	0,198	16.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,784.00000	1,668	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		29.00000	0,034	17.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,763.00000	2,642	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	20.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		10.00000	0,008	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,005.00000	5,124	26.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		26.00000	0,021	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,021.00000	4,137	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		51.00000	0,043	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,046.00000	3,159	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		107.00000	0,092	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,102.00000	2,208	23.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		218.00000	0,191	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,213.00000	1,307	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		490.00000	0,433	17.73	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	12.65	Put		485.00000	0,549	17.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,111.00000	1,011	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		106.00000	0,127	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		2,023.00000	1,905	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		18.00000	0,021	17.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		3,011.00000	2,890	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,006	21.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		9.00000	0,007	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,104.00000	5,223	27.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		24.00000	0,019	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,119.00000	4,235	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		47.00000	0,040	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,142.00000	3,256	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		99.00000	0,085	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,194.00000	2,301	23.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		202.00000	0,177	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,297.00000	1,393	20.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		451.00000	0,398	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		546.00000	0,614	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		1,034.00000	0,937	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		129.00000	0,153	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,927.00000	1,810	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		22.00000	0,026	17.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,912.00000	2,791	21.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	0,007	21.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		11.00000	0,009	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		4,906.00000	5,025	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		28.00000	0,023	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		3,923.00000	4,039	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		54.00000	0,046	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		2,949.00000	3,062	24.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		114.00000	0,099	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,009.00000	2,115	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		236.00000	0,207	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,131.00000	1,223	20.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		537.00000	0,471	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		432.00000	0,487	17.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,196.00000	1,089	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		91.00000	0,105	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,121.00000	2,002	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		16.00000	0,018	17.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		3,111.00000	2,989	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		6.00000	0,005	21.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		8.00000	0,006	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,203.00000	5,322	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		22.00000	0,017	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,217.00000	4,333	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		44.00000	0,038	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,239.00000	3,354	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		91.00000	0,079	23.57	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	14.85	Put		2,286.00000	2,395	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		187.00000	0,164	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,382.00000	1,480	21.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		415.00000	0,366	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		610.00000	0,682	18.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		960.00000	0,866	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		155.00000	0,182	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,831.00000	1,715	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		26.00000	0,031	17.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,813.00000	2,692	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	0,008	20.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		7.00000	0,006	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,302.00000	5,422	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		20.00000	0,016	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,315.00000	4,432	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		41.00000	0,035	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,336.00000	3,451	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		85.00000	0,073	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,380.00000	2,489	23.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		174.00000	0,152	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,469.00000	1,568	21.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		382.00000	0,336	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		677.00000	0,752	18.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		889.00000	0,799	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		184.00000	0,215	16.71	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	10.95	Call		1,737.00000	1,621	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		32.00000	0,037	17.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,713.00000	2,592	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		8.00000	0,007	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,153.00000	5,273	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		23.00000	0,018	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,168.00000	4,284	26.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		46.00000	0,039	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,191.00000	3,305	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		95.00000	0,082	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,240.00000	2,348	23.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		194.00000	0,170	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,339.00000	1,436	20.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		433.00000	0,381	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		578.00000	0,647	18.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		997.00000	0,901	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		142.00000	0,167	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,879.00000	1,762	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		24.00000	0,028	17.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,862.00000	2,741	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	20.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		9.00000	0,007	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,054.00000	5,173	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		25.00000	0,020	26.70	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	16.70	Put		4,070.00000	4,186	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		49.00000	0,042	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,094.00000	3,208	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		103.00000	0,088	23.30	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,148.00000	2,254	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		210.00000	0,184	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,255.00000	1,350	20.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		470.00000	0,415	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		515.00000	0,581	17.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		1,072.00000	0,974	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		117.00000	0,140	16.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,975.00000	1,857	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		20.00000	0,023	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,962.00000	2,840	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		7.00000	0,006	21.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		10.00000	0,008	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		4,955.00000	5,074	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		27.00000	0,022	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		3,972.00000	4,088	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		52.00000	0,045	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		2,997.00000	3,111	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		110.00000	0,096	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,055.00000	2,162	23.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		227.00000	0,199	20.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,172.00000	1,265	20.40	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	12.60	Call		513.00000	0,452	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		458.00000	0,518	17.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,153.00000	1,050	16.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		98.00000	0,116	16.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		2,072.00000	1,953	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		17.00000	0,019	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		3,061.00000	2,940	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	0,006	21.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		11.00000	0,009	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,856.00000	4,975	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		29.00000	0,024	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,874.00000	3,990	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		56.00000	0,048	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		2,901.00000	3,014	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		118.00000	0,104	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		1,963.00000	2,070	22.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		561.00000	0,491	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		406.00000	0,457	17.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,239.00000	1,129	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		84.00000	0,095	16.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,170.00000	2,050	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		15.00000	0,016	17.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,160.00000	3,039	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,005	22.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		245.00000	0,215	20.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,090.00000	1,181	20.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		7,946.00000	8,067	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		4.00000	0,003	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		5,949.00000	6,069	27.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		4,057.00000	3,935	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		2.00000	0,001	25.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,846.00000	7,967	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		4.00000	0,003	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,849.00000	5,969	27.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,156.00000	4,035	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		7,896.00000	8,017	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		4.00000	0,003	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		5,899.00000	6,019	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		4,106.00000	3,985	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	25.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,146.00000	8,267	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		3.00000	0,003	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,148.00000	6,269	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,857.00000	3,736	24.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	24.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,246.00000	8,367	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		3.00000	0,003	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,248.00000	6,369	27.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,758.00000	3,636	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		3.00000	0,002	24.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,196.00000	8,317	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		3.00000	0,003	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,198.00000	6,319	27.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,807.00000	3,686	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	24.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,296.00000	8,417	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		3.00000	0,003	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,298.00000	6,419	27.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,708.00000	3,586	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		3.00000	0,002	24.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,446.00000	8,567	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		3.00000	0,002	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,448.00000	6,568	28.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		17.00000	0,014	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,462.00000	4,580	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		76.00000	0,065	24.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,521.00000	2,631	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,558.00000	3,437	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,496.00000	8,617	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		3.00000	0,002	28.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,498.00000	6,618	28.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		16.00000	0,013	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,511.00000	4,629	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		73.00000	0,062	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,568.00000	2,678	24.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,396.00000	8,517	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		3.00000	0,002	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,398.00000	6,518	28.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		18.00000	0,014	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,413.00000	4,530	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		78.00000	0,067	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,473.00000	2,583	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,608.00000	3,487	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	23.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	29.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,696.00000	7,817	29.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		5.00000	0,004	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,700.00000	5,820	27.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		32.00000	0,027	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,727.00000	3,843	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		130.00000	0,115	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,825.00000	1,931	22.50	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,306.00000	4,185	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,705.00000	4,584	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,658.00000	3,537	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,003	24.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,655.00000	4,534	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,805.00000	4,684	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,605.00000	4,484	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		7,996.00000	8,117	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		4.00000	0,003	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		5,999.00000	6,119	27.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		4,007.00000	3,886	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	25.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,506.00000	4,384	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		1.00000	0,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		2.00000	0,001	29.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,547.00000	7,667	29.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		6.00000	0,004	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,551.00000	5,670	27.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		35.00000	0,030	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,580.00000	3,696	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		145.00000	0,127	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,690.00000	1,793	22.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,456.00000	4,334	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,000	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,796.00000	7,917	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		4.00000	0,003	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,799.00000	5,919	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		30.00000	0,025	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,825.00000	3,941	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		122.00000	0,107	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		1,917.00000	2,023	22.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,206.00000	4,085	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,046.00000	8,167	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		3.00000	0,003	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,048.00000	6,169	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,957.00000	3,836	25.24	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	25.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,746.00000	7,867	30.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		5.00000	0,004	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,750.00000	5,870	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		31.00000	0,026	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,776.00000	3,892	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		126.00000	0,111	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,871.00000	1,977	22.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,256.00000	4,135	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	26.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,096.00000	8,217	30.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		3.00000	0,003	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,098.00000	6,219	27.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,907.00000	3,786	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.74260	12.86820		17.88	127,426.00	10	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		3.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,185.00000	9,310	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		15.00000	0,013	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,197.00000	7,320	26.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		3.00000	0,002	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,485.00000	9,609	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		12.00000	0,010	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,494.00000	7,617	26.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		4.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		8,986.00000	9,110	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		18.00000	0,015	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,000.00000	7,122	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		59.00000	0,052	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,041.00000	5,159	26.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		146.00000	0,132	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,128.00000	3,239	23.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		4.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,836.00000	8,960	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		20.00000	0,017	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,852.00000	6,974	27.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		63.00000	0,056	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		4,895.00000	5,013	26.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		157.00000	0,142	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		2,989.00000	3,099	23.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		4.00000	0,004	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,736.00000	8,861	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		22.00000	0,018	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,754.00000	6,875	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		454.00000	0,413	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,186.00000	1,270	19.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		807.00000	0,736	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		539.00000	0,593	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,311.00000	2,187	16.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		43.00000	0,044	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,284.00000	3,159	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,016	19.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		5.00000	0,004	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,537.00000	8,661	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		25.00000	0,021	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,557.00000	6,678	27.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		5.00000	0,004	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,587.00000	8,711	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		24.00000	0,020	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,606.00000	6,727	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		882.00000	0,806	17.43	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		464.00000	0,513	17.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,554.00000	1,445	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		136.00000	0,152	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,455.00000	2,331	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		37.00000	0,038	17.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,432.00000	3,307	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,014	20.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		4.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,036.00000	9,160	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		57.00000	0,051	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,089.00000	5,208	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		143.00000	0,129	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,175.00000	3,286	23.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		3.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,235.00000	9,360	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		15.00000	0,012	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,247.00000	7,369	26.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		52.00000	0,046	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,284.00000	5,403	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		3.00000	0,002	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,385.00000	9,509	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		13.00000	0,011	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,395.00000	7,518	26.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		991.00000	0,910	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		373.00000	0,417	17.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,720.00000	1,608	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		102.00000	0,115	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,648.00000	2,524	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		30.00000	0,031	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		3.00000	0,002	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,435.00000	9,559	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		12.00000	0,010	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,444.00000	7,567	26.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,678.00000	1,567	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		110.00000	0,124	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,599.00000	2,475	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		31.00000	0,032	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		3.00000	0,002	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,335.00000	9,459	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		13.00000	0,011	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,345.00000	7,468	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		330.00000	0,300	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,662.00000	1,757	20.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		568.00000	0,517	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		900.00000	0,974	18.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		1,020.00000	0,938	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		352.00000	0,395	17.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,763.00000	1,650	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		95.00000	0,107	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,696.00000	2,572	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		28.00000	0,029	17.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		3.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,285.00000	9,410	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		51.00000	0,045	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,333.00000	5,452	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		127.00000	0,115	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,409.00000	3,522	24.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		3.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,135.00000	9,260	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		16.00000	0,013	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,148.00000	7,270	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		3.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,085.00000	9,210	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		16.00000	0,014	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,098.00000	7,221	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		56.00000	0,050	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,138.00000	5,257	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		140.00000	0,126	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,222.00000	3,333	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		4.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		8,936.00000	9,060	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		19.00000	0,015	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		6,951.00000	7,072	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		60.00000	0,053	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		4,992.00000	5,110	26.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		150.00000	0,135	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,082.00000	3,192	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,282.00000	1,183	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		214.00000	0,240	16.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		2,121.00000	1,999	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		53.00000	0,056	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		3,087.00000	2,962	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		19.00000	0,019	19.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		4.00000	0,003	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		8,886.00000	9,010	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		19.00000	0,016	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		6,901.00000	7,023	27.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		4.00000	0,004	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,786.00000	8,911	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		21.00000	0,017	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,803.00000	6,924	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		442.00000	0,401	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,224.00000	1,308	19.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,395.00000	1,291	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		177.00000	0,198	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,263.00000	2,140	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		45.00000	0,047	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		5.00000	0,004	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,687.00000	8,811	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		23.00000	0,019	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,705.00000	6,826	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		54.00000	0,047	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,236.00000	5,354	26.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		86.00000	0,077	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,268.00000	4,384	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		133.00000	0,121	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,315.00000	3,428	24.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		217.00000	0,196	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,399.00000	2,503	22.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		467.00000	0,424	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,149.00000	1,231	19.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		831.00000	0,759	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		513.00000	0,566	17.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,474.00000	1,367	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		156.00000	0,174	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,359.00000	2,235	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		41.00000	0,042	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,333.00000	3,208	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		15.00000	0,015	19.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		321.00000	0,292	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,703.00000	1,799	21.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		42.00000	0,037	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,774.00000	5,894	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		105.00000	0,095	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,837.00000	3,952	25.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		165.00000	0,149	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		2,897.00000	3,006	23.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		1,080.00000	0,995	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		312.00000	0,352	16.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,850.00000	1,735	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		82.00000	0,092	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		44.00000	0,039	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,676.00000	5,796	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		636.00000	0,580	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		768.00000	0,837	18.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,143.00000	1,055	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		275.00000	0,312	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,938.00000	1,822	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		70.00000	0,079	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,891.00000	2,767	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		23.00000	0,024	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		50.00000	0,044	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,382.00000	5,501	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		80.00000	0,071	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,412.00000	4,528	25.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		125.00000	0,113	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,457.00000	3,570	24.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		201.00000	0,181	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,533.00000	2,638	22.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		430.00000	0,391	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,262.00000	1,348	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		760.00000	0,692	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		592.00000	0,649	17.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,357.00000	1,254	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		189.00000	0,211	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,216.00000	2,092	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		48.00000	0,049	16.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,185.00000	3,060	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		17.00000	0,017	19.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,245.00000	1,150	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		227.00000	0,257	16.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		2,074.00000	1,954	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		56.00000	0,061	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		3,037.00000	2,913	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		19.00000	0,020	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		64.00000	0,057	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,846.00000	4,964	26.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		103.00000	0,093	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		3,885.00000	4,000	25.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		584.00000	0,532	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		866.00000	0,939	18.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		1,050.00000	0,966	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		332.00000	0,373	16.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,745.00000	2,621	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		27.00000	0,028	18.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		43.00000	0,038	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,725.00000	5,845	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		107.00000	0,097	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,789.00000	3,904	25.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		169.00000	0,152	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,851.00000	2,959	23.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		356.00000	0,324	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,538.00000	1,631	20.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		618.00000	0,563	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		800.00000	0,870	18.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,111.00000	1,024	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		293.00000	0,331	16.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,893.00000	1,778	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		75.00000	0,085	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,842.00000	2,718	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		24.00000	0,025	18.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		45.00000	0,040	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,627.00000	5,747	27.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		71.00000	0,063	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,653.00000	4,770	26.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		112.00000	0,101	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,694.00000	3,808	24.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		177.00000	0,160	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,759.00000	2,867	23.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		654.00000	0,597	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		736.00000	0,804	18.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,176.00000	1,086	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		258.00000	0,293	16.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,982.00000	1,866	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		64.00000	0,073	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,939.00000	2,816	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		21.00000	0,023	18.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		674.00000	0,614	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		706.00000	0,771	18.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,209.00000	1,118	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		241.00000	0,275	16.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,988.00000	2,864	18.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		20.00000	0,021	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		49.00000	0,043	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,431.00000	5,550	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		78.00000	0,069	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,460.00000	4,576	25.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		122.00000	0,110	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,504.00000	3,617	24.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		196.00000	0,177	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,578.00000	2,684	22.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		737.00000	0,671	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		619.00000	0,678	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,319.00000	1,217	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		201.00000	0,224	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,168.00000	2,045	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		50.00000	0,052	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,136.00000	3,011	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		18.00000	0,018	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		418.00000	0,380	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,300.00000	1,387	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		55.00000	0,049	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,187.00000	5,306	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		88.00000	0,079	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,220.00000	4,336	25.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		136.00000	0,123	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,268.00000	3,380	24.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		222.00000	0,201	22.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,354.00000	2,458	22.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		493.00000	0,448	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,075.00000	1,155	19.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		61.00000	0,055	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		4,943.00000	5,062	26.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		98.00000	0,089	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		3,980.00000	4,096	25.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		153.00000	0,139	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,035.00000	3,146	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		251.00000	0,229	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,133.00000	2,236	22.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		552.00000	0,502	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		934.00000	1,009	18.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		67.00000	0,060	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,749.00000	4,867	26.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,636.00000	1,526	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		118.00000	0,133	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,551.00000	2,427	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		33.00000	0,034	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,531.00000	3,406	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,013	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		72.00000	0,065	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,604.00000	4,722	26.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		114.00000	0,103	24.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,646.00000	3,760	24.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		298.00000	0,271	21.36	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,830.00000	1,928	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,595.00000	1,485	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		127.00000	0,142	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,503.00000	2,379	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		35.00000	0,036	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		109.00000	0,099	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,741.00000	3,856	24.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		173.00000	0,156	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,805.00000	2,913	23.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		284.00000	0,258	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		1,916.00000	2,015	21.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		480.00000	0,436	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,112.00000	1,193	19.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		856.00000	0,782	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		488.00000	0,539	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,514.00000	1,406	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		146.00000	0,163	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,407.00000	2,283	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		39.00000	0,040	17.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,383.00000	3,258	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		17.00000	0,014	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,049.00000	7,171	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		46.00000	0,041	27.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,578.00000	5,698	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		92.00000	0,083	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,124.00000	4,240	25.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		182.00000	0,164	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,714.00000	2,821	23.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		386.00000	0,351	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,418.00000	1,508	20.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		908.00000	0,831	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		440.00000	0,488	17.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		2,027.00000	1,910	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		59.00000	0,067	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,482.00000	3,357	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,014	20.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,969.00000	4,844	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		366.00000	0,333	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,498.00000	1,590	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		14.00000	0,012	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,296.00000	7,419	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		41.00000	0,036	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,823.00000	5,943	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		82.00000	0,073	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,364.00000	4,480	25.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		161.00000	0,145	23.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		2,943.00000	3,052	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
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		338.00000	0,307	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,620.00000	1,714	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		783.00000	0,713	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		565.00000	0,620	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,806.00000	1,692	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		88.00000	0,099	16.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,235.00000	3,110	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,017	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,720.00000	4,595	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		10.00000	0,008	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,742.00000	7,865	26.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		32.00000	0,027	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,264.00000	6,384	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		66.00000	0,059	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,798.00000	4,916	26.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		130.00000	0,118	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,362.00000	3,475	24.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		270.00000	0,246	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,002.00000	2,103	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		601.00000	0,547	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		833.00000	0,904	18.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,434.00000	1,329	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		166.00000	0,186	16.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,793.00000	2,669	18.23	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	10.10	Put		25.00000	0,026	18.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,273.00000	4,149	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		5.00000	0,006	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		48.00000	0,042	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,480.00000	5,599	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		76.00000	0,068	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,508.00000	4,625	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		119.00000	0,108	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,551.00000	3,665	24.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		191.00000	0,172	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,623.00000	2,729	22.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		313.00000	0,285	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,745.00000	1,842	21.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		407.00000	0,370	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,339.00000	1,427	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		536.00000	0,488	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		968.00000	1,045	19.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		715.00000	0,651	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		647.00000	0,708	17.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		963.00000	0,883	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		395.00000	0,440	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		347.00000	0,316	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,579.00000	1,673	20.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		47.00000	0,041	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,529.00000	5,648	27.00	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	17.35	Call		74.00000	0,066	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,556.00000	4,673	25.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		117.00000	0,106	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,599.00000	3,713	24.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		186.00000	0,168	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,668.00000	2,775	23.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		396.00000	0,360	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,378.00000	1,467	20.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		521.00000	0,474	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,003.00000	1,081	19.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		694.00000	0,633	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		676.00000	0,740	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		935.00000	0,857	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		417.00000	0,464	17.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		376.00000	0,341	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,458.00000	1,548	20.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		69.00000	0,061	26.12	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,701.00000	4,818	26.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		507.00000	0,461	19.25	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,039.00000	1,118	19.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		306.00000	0,278	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,788.00000	1,885	21.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		8.00000	0,007	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		7,940.00000	8,064	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		39.00000	0,033	27.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		5,971.00000	6,090	27.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		96.00000	0,087	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,028.00000	4,144	25.40	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		245.00000	0,223	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,177.00000	2,280	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		4,076.00000	3,951	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		9.00000	0,007	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,841.00000	7,964	26.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		40.00000	0,036	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,872.00000	5,993	27.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		100.00000	0,091	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		3,932.00000	4,048	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		257.00000	0,234	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,089.00000	2,191	21.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,174.00000	4,050	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		6.00000	0,007	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		8.00000	0,007	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		7,890.00000	8,014	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		39.00000	0,035	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		5,921.00000	6,042	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,125.00000	4,001	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,008	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		7.00000	0,006	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,139.00000	8,263	26.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		34.00000	0,029	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,166.00000	6,286	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,878.00000	3,753	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		6.00000	0,005	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,238.00000	8,362	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		84.00000	0,075	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,316.00000	4,432	25.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		211.00000	0,191	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,443.00000	2,548	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,779.00000	3,654	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		7.00000	0,006	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,189.00000	8,313	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		33.00000	0,028	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,215.00000	6,335	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,829.00000	3,703	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		11.00000	0,010	21.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		6.00000	0,005	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,288.00000	8,412	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		31.00000	0,026	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,313.00000	6,433	27.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		206.00000	0,186	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,488.00000	2,593	22.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,729.00000	3,604	21.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		6.00000	0,005	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,438.00000	8,562	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		27.00000	0,023	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,459.00000	6,580	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,581.00000	3,455	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		13.00000	0,012	20.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		5.00000	0,005	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,487.00000	8,612	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		26.00000	0,022	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,508.00000	6,629	27.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		6.00000	0,005	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,388.00000	8,512	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		28.00000	0,024	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,410.00000	6,531	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,630.00000	3,505	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	21.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		10.00000	0,008	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,692.00000	7,815	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		277.00000	0,252	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		1,959.00000	2,059	21.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,323.00000	4,198	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,005	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,680.00000	3,554	21.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		12.00000	0,011	21.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,670.00000	4,545	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,820.00000	4,694	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,620.00000	4,495	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		8.00000	0,007	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		7,990.00000	8,114	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		38.00000	0,032	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,020.00000	6,139	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		94.00000	0,085	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,076.00000	4,192	25.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		240.00000	0,217	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,222.00000	2,324	22.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		4,027.00000	3,901	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		9.00000	0,008	22.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		9.00000	0,008	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,791.00000	7,915	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		264.00000	0,240	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,046.00000	2,147	21.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,224.00000	4,099	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,006	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,521.00000	4,396	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		11.00000	0,009	26.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,543.00000	7,666	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,471.00000	4,346	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	0,003	22.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		7.00000	0,006	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,039.00000	8,163	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		37.00000	0,031	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,069.00000	6,188	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		234.00000	0,211	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,266.00000	2,368	22.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,977.00000	3,852	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		5.00000	0,004	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,637.00000	8,761	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		23.00000	0,020	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,655.00000	6,777	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		7.00000	0,006	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,089.00000	8,213	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		36.00000	0,030	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,118.00000	6,237	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		90.00000	0,081	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,172.00000	4,288	25.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		228.00000	0,206	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,310.00000	2,413	22.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,928.00000	3,802	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		10.00000	0,009	22.07	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	21.20	Call		6.00000	0,005	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,338.00000	8,462	26.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		30.00000	0,025	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,362.00000	6,482	27.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.12000	11.23560		14.99	489,280.00	44	30,801.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,464.00000	8,580	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	43.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,464.00000	6,580	43.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,564.00000	8,680	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	43.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,564.00000	6,680	43.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,214.00000	8,330	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,214.00000	6,330	43.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,214.00000	4,330	38.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,786.00000	1,670	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	22.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,786.00000	2,670	26.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	26.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,786.00000	3,670	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
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	32.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,114.00000	8,230	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	43.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,114.00000	6,230	43.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,114.00000	4,230	38.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		117.00000	0,076	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		231.00000	0,306	16.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		891.00000	0,777	18.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		5.00000	0,007	18.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,886.00000	1,770	22.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	22.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,886.00000	2,770	27.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	27.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,886.00000	3,770	32.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	32.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,014.00000	8,130	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	42.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,014.00000	6,130	42.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		155.00000	0,104	15.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		169.00000	0,234	15.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		989.00000	0,874	18.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		3.00000	0,004	18.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,986.00000	2,870	27.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	27.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,986.00000	3,870	33.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	33.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,364.00000	8,480	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	43.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,364.00000	6,480	43.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,614.00000	8,730	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	44.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,614.00000	6,730	44.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,664.00000	8,780	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	44.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,664.00000	6,780	44.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,514.00000	8,630	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	43.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,514.00000	6,630	43.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,414.00000	8,530	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	43.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,414.00000	6,530	43.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	46.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,264.00000	8,380	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	43.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,264.00000	6,380	43.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,164.00000	8,280	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	43.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,164.00000	6,280	43.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,164.00000	4,280	38.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		101.00000	0,065	16.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		265.00000	0,345	16.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		842.00000	0,729	17.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		6.00000	0,009	17.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,836.00000	1,720	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,836.00000	2,720	26.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	26.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,836.00000	3,720	32.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	32.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,064.00000	8,180	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	42.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,064.00000	6,180	42.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		7,964.00000	8,080	46.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	42.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		5,964.00000	6,080	42.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	38.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		3,964.00000	4,080	38.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		2,964.00000	3,080	32.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		182.00000	0,121	15.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		146.00000	0,201	15.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		1,038.00000	0,923	18.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2.00000	0,003	18.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		2,036.00000	1,920	23.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	23.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		3,036.00000	2,920	27.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	27.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		4,036.00000	3,920	33.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	33.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	38.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,064.00000	4,180	38.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	33.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,064.00000	3,180	33.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		135.00000	0,089	16.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		199.00000	0,269	16.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		940.00000	0,826	18.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		4.00000	0,006	18.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,936.00000	1,820	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
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,936.00000	2,820	27.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	27.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,936.00000	3,820	33.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	33.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,264.00000	4,380	39.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,264.00000	3,380	34.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		76.00000	0,048	17.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		340.00000	0,428	17.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		746.00000	0,634	17.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		10.00000	0,014	17.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,736.00000	1,620	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	21.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,736.00000	2,620	26.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	26.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,736.00000	3,620	31.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	31.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	39.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,364.00000	4,480	39.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		56.00000	0,034	17.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		420.00000	0,514	17.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,636.00000	1,520	21.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	21.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,636.00000	2,520	26.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	26.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,636.00000	3,520	31.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	31.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	39.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,514.00000	4,630	39.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,486.00000	1,370	20.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	20.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,486.00000	2,370	25.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	25.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,486.00000	3,370	30.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	30.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,614.00000	4,730	39.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		430.00000	0,330	16.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		44.00000	0,060	16.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,386.00000	1,271	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,001	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,386.00000	2,270	24.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	24.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,386.00000	3,270	29.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	29.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,814.00000	4,930	40.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	37.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		3,814.00000	3,930	37.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,187.00000	1,072	19.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		1.00000	0,002	19.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,186.00000	2,070	24.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	24.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,186.00000	3,070	28.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	28.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,864.00000	4,980	40.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		243.00000	0,162	14.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		107.00000	0,142	14.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,137.00000	1,022	19.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		1.00000	0,002	19.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,136.00000	3,020	28.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	28.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,764.00000	4,880	40.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	37.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,764.00000	3,880	37.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		17.00000	0,010	19.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		781.00000	0,890	19.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		312.00000	0,222	15.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		76.00000	0,102	15.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,237.00000	1,121	19.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	19.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,236.00000	2,120	24.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,236.00000	3,120	28.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	28.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,664.00000	4,780	39.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	36.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,664.00000	3,780	36.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		22.00000	0,013	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		686.00000	0,793	19.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		389.00000	0,292	15.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		53.00000	0,072	15.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,336.00000	1,221	19.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,001	19.96	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,336.00000	2,220	24.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	24.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,336.00000	3,220	29.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	29.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		65.00000	0,041	17.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		379.00000	0,471	17.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	39.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,414.00000	4,530	39.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,586.00000	1,470	21.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	21.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,586.00000	2,470	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	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	25.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,586.00000	3,470	31.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	31.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	39.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,464.00000	4,580	39.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	35.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,464.00000	3,580	35.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		41.00000	0,025	18.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		505.00000	0,605	18.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		560.00000	0,453	16.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		24.00000	0,033	16.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,536.00000	1,420	20.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	20.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,536.00000	2,420	25.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	25.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,536.00000	3,420	30.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	30.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,564.00000	4,680	39.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	36.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,564.00000	3,680	36.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		30.00000	0,018	18.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		594.00000	0,698	18.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		472.00000	0,370	16.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		36.00000	0,050	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,436.00000	1,321	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,001	20.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,436.00000	2,320	25.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	25.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,436.00000	3,320	30.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	30.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		14.00000	0,008	19.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		828.00000	0,938	19.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		26.00000	0,016	18.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		640.00000	0,746	18.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		35.00000	0,021	18.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		549.00000	0,651	18.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,864.00000	6,980	44.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	41.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,364.00000	5,480	41.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	38.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,864.00000	3,980	38.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		12.00000	0,007	20.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		876.00000	0,987	20.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		652.00000	0,542	17.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		16.00000	0,022	17.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,136.00000	2,020	23.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	23.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	44.87	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	18.25	Put		7,014.00000	7,130	44.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,514.00000	5,630	41.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	38.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,014.00000	4,130	38.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		516.00000	0,411	16.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		30.00000	0,041	16.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,986.00000	1,870	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	23.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	45.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,314.00000	7,430	45.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	42.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,814.00000	5,930	42.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	39.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,314.00000	4,430	39.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		277.00000	0,191	15.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		91.00000	0,121	15.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,686.00000	1,570	21.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	21.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	36.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,514.00000	3,630	36.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		19.00000	0,011	19.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		733.00000	0,841	19.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		88.00000	0,056	16.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		302.00000	0,386	16.84	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	10.95	Call		350.00000	0,256	15.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		64.00000	0,086	15.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		794.00000	0,681	17.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		8.00000	0,011	17.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,414.00000	3,530	35.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		11.00000	0,006	20.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		925.00000	1,036	20.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		48.00000	0,029	17.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		462.00000	0,559	17.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		211.00000	0,140	15.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		125.00000	0,170	15.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		605.00000	0,497	16.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		19.00000	0,027	16.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		8.00000	0,005	21.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,022.00000	1,135	21.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	35.06	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,364.00000	3,480	35.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		9.00000	0,005	20.78	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		973.00000	1,085	20.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		7.00000	0,004	21.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,071.00000	1,184	21.31	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		4.00000	0,003	22.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,218.00000	1,333	22.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		6.00000	0,003	21.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,120.00000	1,233	21.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		2.00000	0,001	23.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,466.00000	1,581	23.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		3.00000	0,002	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,367.00000	1,482	22.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		4.00000	0,002	22.36	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,268.00000	1,382	22.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		5.00000	0,003	21.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,169.00000	1,283	21.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		2.00000	0,001	24.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,616.00000	1,731	24.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		2.00000	0,001	23.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,516.00000	1,631	23.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		3.00000	0,002	23.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,417.00000	1,532	23.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		3.00000	0,002	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,317.00000	1,432	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		2.00000	0,001	23.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,566.00000	1,681	23.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		1.00000	0,001	24.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,765.00000	1,881	24.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		1.00000	0,001	24.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,665.00000	1,781	24.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		1.00000	0,001	24.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,715.00000	1,831	24.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,864.00000	2,980	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		1.00000	0,001	25.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,865.00000	1,981	25.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		1.00000	0,000	27.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,115.00000	2,230	27.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		1.00000	0,000	25.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		1,915.00000	2,030	25.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		1.00000	0,001	25.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,815.00000	1,931	25.26	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	31.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,764.00000	2,880	31.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	30.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,664.00000	2,780	30.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,564.00000	2,680	29.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,464.00000	2,580	29.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	28.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,364.00000	2,480	28.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,264.00000	2,380	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	27.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,164.00000	2,280	27.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		1.00000	0,000	26.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,065.00000	2,180	26.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		1.00000	0,000	26.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		1,965.00000	2,080	26.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	32.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,014.00000	3,130	32.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		2,914.00000	3,030	32.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,814.00000	2,930	31.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,714.00000	2,830	30.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	30.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,614.00000	2,730	30.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	29.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,514.00000	2,630	29.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	29.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,414.00000	2,530	29.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	28.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,314.00000	2,430	28.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	27.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,214.00000	2,330	27.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		1.00000	0,000	26.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,015.00000	2,130	26.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	36.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,614.00000	3,730	36.65	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	46.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,714.00000	7,830	46.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	42.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,714.00000	5,830	42.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	37.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,714.00000	3,830	37.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,286.00000	1,171	19.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,001	19.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,286.00000	2,170	24.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	24.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,286.00000	3,170	29.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	29.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,286.00000	4,170	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	46.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,764.00000	7,880	46.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	42.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,764.00000	5,880	42.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,236.00000	4,120	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	46.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,814.00000	7,930	46.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,186.00000	4,070	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	46.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		7,914.00000	8,030	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	42.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		5,914.00000	6,030	42.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	38.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		3,914.00000	4,030	38.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		1,088.00000	0,973	18.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2.00000	0,003	18.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		2,086.00000	1,970	23.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	23.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		3,086.00000	2,970	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	28.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		4,086.00000	3,970	34.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	34.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,864.00000	7,980	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	42.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,864.00000	5,980	42.48	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,136.00000	4,020	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	34.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,314.00000	8,430	46.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	43.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,314.00000	6,430	43.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		698.00000	0,588	17.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		12.00000	0,018	17.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,686.00000	2,570	26.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	26.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,686.00000	3,570	31.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	31.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.31490	11.42830		16.48	1,131,490.00	100	5,005.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,222.00000	8,335	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,223.00000	6,336	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		16.00000	0,013	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,238.00000	4,348	28.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		67.00000	0,059	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,289.00000	2,394	24.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		334.00000	0,297	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		556.00000	0,632	17.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		889.00000	0,802	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		111.00000	0,137	15.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,793.00000	1,684	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		15.00000	0,019	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,782.00000	2,669	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	20.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,779.00000	3,666	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	25.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,472.00000	8,585	30.53	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	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,473.00000	6,586	28.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,572.00000	8,685	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,573.00000	6,686	28.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,322.00000	8,435	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,323.00000	6,436	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		144.00000	0,130	21.00	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,316.00000	1,415	21.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,122.00000	8,235	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,123.00000	6,236	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		18.00000	0,015	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,140.00000	4,250	28.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		72.00000	0,064	24.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,194.00000	2,299	24.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		367.00000	0,327	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		489.00000	0,562	17.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		967.00000	0,877	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		89.00000	0,112	15.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,891.00000	1,780	17.44	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	9.55	Put		13.00000	0,015	17.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,881.00000	2,768	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,003	21.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,879.00000	3,766	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	25.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		7,973.00000	8,085	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		2.00000	0,001	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		5,974.00000	6,086	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		20.00000	0,017	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,992.00000	4,102	28.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		81.00000	0,073	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,053.00000	2,158	23.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		427.00000	0,377	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		399.00000	0,462	16.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		1,092.00000	0,995	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		64.00000	0,080	15.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		2,038.00000	1,926	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		10.00000	0,011	17.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		3,031.00000	2,917	21.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		3.00000	0,002	21.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		4,029.00000	3,916	26.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	26.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,022.00000	8,135	30.53	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	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,023.00000	6,136	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		20.00000	0,016	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,042.00000	4,151	28.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		78.00000	0,070	23.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,100.00000	2,205	23.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		404.00000	0,359	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		426.00000	0,494	17.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,048.00000	0,955	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		70.00000	0,090	15.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,988.00000	1,877	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		10.00000	0,012	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,981.00000	2,868	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	21.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,979.00000	3,866	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,372.00000	8,485	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,373.00000	6,486	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,622.00000	8,735	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,623.00000	6,736	28.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	30.53	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	15/03/2010	Foreign Exchange Future	20.10	Put		8,672.00000	8,785	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,673.00000	6,786	28.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,522.00000	8,635	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,523.00000	6,636	28.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,422.00000	8,535	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,423.00000	6,536	28.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,272.00000	8,385	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,273.00000	6,386	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,172.00000	8,285	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,173.00000	6,286	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		17.00000	0,014	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,189.00000	4,299	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		69.00000	0,062	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,241.00000	2,347	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		350.00000	0,312	17.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		522.00000	0,597	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		927.00000	0,839	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		99.00000	0,124	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,842.00000	1,732	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		14.00000	0,017	17.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,831.00000	2,718	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,003	21.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,829.00000	3,716	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	25.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,072.00000	8,185	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,073.00000	6,186	27.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,000	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		7,923.00000	8,035	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		2.00000	0,001	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		5,924.00000	6,036	27.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		21.00000	0,019	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		3,943.00000	4,054	28.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		40.00000	0,036	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,962.00000	3,071	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		83.00000	0,076	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,005.00000	2,111	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		177.00000	0,159	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,099.00000	1,194	20.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		450.00000	0,396	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		372.00000	0,431	16.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,137.00000	1,036	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		59.00000	0,071	15.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		2,087.00000	1,975	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		9.00000	0,010	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		3,081.00000	2,967	22.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		3.00000	0,002	22.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		4,079.00000	3,966	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	26.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		19.00000	0,015	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,091.00000	4,200	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		36.00000	0,032	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,108.00000	3,217	26.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		75.00000	0,067	23.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,147.00000	2,252	23.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		156.00000	0,141	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,228.00000	1,326	20.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		385.00000	0,343	17.17	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		457.00000	0,528	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,007.00000	0,915	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		79.00000	0,100	15.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,939.00000	1,829	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		11.00000	0,014	17.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,931.00000	2,818	21.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	21.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,929.00000	3,816	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	25.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		15.00000	0,012	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,287.00000	4,397	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		31.00000	0,028	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,303.00000	3,413	26.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		64.00000	0,057	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,336.00000	2,442	24.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		133.00000	0,120	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,405.00000	1,505	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		318.00000	0,284	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		590.00000	0,669	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		851.00000	0,767	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		123.00000	0,152	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,745.00000	1,635	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		17.00000	0,020	17.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,732.00000	2,619	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	20.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,729.00000	3,616	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		14.00000	0,011	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,336.00000	4,446	27.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		30.00000	0,027	26.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,352.00000	3,462	26.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		62.00000	0,055	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	13.75	Put		2,384.00000	2,490	24.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		128.00000	0,116	21.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,450.00000	1,551	21.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		304.00000	0,271	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		626.00000	0,706	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		814.00000	0,732	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		136.00000	0,167	15.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,697.00000	1,588	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		19.00000	0,023	16.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,682.00000	2,569	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,004	20.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,679.00000	3,566	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	24.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		11.00000	0,009	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,533.00000	4,644	27.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		27.00000	0,024	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,549.00000	3,659	27.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		53.00000	0,047	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,575.00000	2,682	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		110.00000	0,100	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,632.00000	1,735	22.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		252.00000	0,225	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		774.00000	0,860	18.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		677.00000	0,603	16.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		199.00000	0,238	16.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,506.00000	1,398	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		28.00000	0,033	16.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,483.00000	2,370	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		5.00000	0,005	19.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,480.00000	3,366	23.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		2.00000	0,001	23.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		10.00000	0,008	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,582.00000	4,693	27.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		26.00000	0,023	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,598.00000	3,708	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		51.00000	0,046	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,623.00000	2,731	25.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		106.00000	0,096	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,678.00000	1,781	22.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		241.00000	0,215	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		813.00000	0,900	18.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		645.00000	0,573	16.19	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		217.00000	0,258	16.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,459.00000	1,351	16.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		31.00000	0,036	16.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,434.00000	2,321	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,006	19.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,430.00000	3,316	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		2.00000	0,001	23.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		12.00000	0,010	27.95	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	15/03/2010	Foreign Exchange Future	15.85	Put		4,434.00000	4,545	27.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		28.00000	0,026	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,450.00000	3,561	27.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		57.00000	0,051	24.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,479.00000	2,586	24.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		119.00000	0,107	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,541.00000	1,642	21.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		277.00000	0,247	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		699.00000	0,782	18.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		744.00000	0,665	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		166.00000	0,200	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,601.00000	1,492	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		23.00000	0,027	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,583.00000	2,470	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	20.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,579.00000	3,466	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		13.00000	0,011	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,385.00000	4,496	27.97	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		29.00000	0,026	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,401.00000	3,511	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		59.00000	0,053	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,431.00000	2,538	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		123.00000	0,111	21.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,495.00000	1,596	21.70	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	11.80	Call		290.00000	0,258	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		662.00000	0,743	18.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		779.00000	0,698	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		151.00000	0,183	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,649.00000	1,540	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		21.00000	0,025	16.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,632.00000	2,519	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		4.00000	0,004	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,629.00000	3,516	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	24.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		12.00000	0,010	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,484.00000	4,595	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		27.00000	0,025	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,499.00000	3,610	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		55.00000	0,049	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,527.00000	2,634	24.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		114.00000	0,104	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,586.00000	1,689	22.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		264.00000	0,236	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		736.00000	0,821	18.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		710.00000	0,633	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		182.00000	0,218	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,553.00000	1,445	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		25.00000	0,030	16.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,533.00000	2,420	19.81	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	8.90	Put		5.00000	0,005	19.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,529.00000	3,416	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	24.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		9.00000	0,007	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,731.00000	4,842	27.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		24.00000	0,021	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,746.00000	3,856	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		46.00000	0,041	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,768.00000	2,876	25.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		95.00000	0,087	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,817.00000	1,922	22.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		211.00000	0,189	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		933.00000	1,024	19.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		556.00000	0,489	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		278.00000	0,324	16.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,319.00000	1,213	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		41.00000	0,048	15.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,285.00000	2,172	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		7.00000	0,007	18.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,280.00000	3,167	23.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		10.00000	0,008	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,632.00000	4,743	27.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		25.00000	0,023	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,647.00000	3,758	27.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		49.00000	0,044	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,671.00000	2,779	25.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		102.00000	0,093	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,724.00000	1,828	22.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		230.00000	0,206	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		852.00000	0,941	19.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		614.00000	0,544	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		236.00000	0,279	16.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,412.00000	1,305	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		34.00000	0,040	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,384.00000	2,271	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		6.00000	0,006	19.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,380.00000	3,266	23.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		2.00000	0,001	23.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		9.00000	0,007	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,681.00000	4,792	27.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		24.00000	0,022	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,696.00000	3,807	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		47.00000	0,042	25.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,719.00000	2,827	25.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		99.00000	0,090	22.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,771.00000	1,875	22.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		584.00000	0,516	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		256.00000	0,301	16.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,365.00000	1,259	16.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		37.00000	0,044	16.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,334.00000	2,222	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		6.00000	0,007	18.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,330.00000	3,217	23.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		8.00000	0,007	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,780.00000	4,892	27.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		23.00000	0,021	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,795.00000	3,906	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		44.00000	0,040	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,816.00000	2,925	25.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		92.00000	0,084	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,864.00000	1,969	23.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		202.00000	0,181	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		974.00000	1,066	19.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		528.00000	0,464	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		300.00000	0,349	16.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,273.00000	1,167	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		45.00000	0,052	15.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,235.00000	2,123	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		7.00000	0,008	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,230.00000	3,117	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	22.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		7.00000	0,006	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,829.00000	4,941	27.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		22.00000	0,020	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,844.00000	3,955	28.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		42.00000	0,038	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,864.00000	2,973	25.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		89.00000	0,081	23.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,911.00000	2,016	23.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		193.00000	0,173	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,015.00000	1,108	19.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		501.00000	0,439	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		323.00000	0,374	16.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,227.00000	1,122	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		49.00000	0,057	15.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,186.00000	2,073	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		8.00000	0,008	18.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,180.00000	3,067	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		220.00000	0,197	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		892.00000	0,982	19.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	30.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,723.00000	7,836	30.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,002	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,724.00000	5,837	27.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,279.00000	4,165	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		1.00000	0,000	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,000	30.53	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	15/03/2010	Foreign Exchange Future	19.30	Put		7,873.00000	7,985	30.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		2.00000	0,001	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,874.00000	5,986	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		22.00000	0,020	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		3,894.00000	4,005	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		86.00000	0,079	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,958.00000	2,064	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		475.00000	0,415	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		347.00000	0,400	16.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,182.00000	1,078	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		54.00000	0,063	15.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,136.00000	2,024	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		8.00000	0,009	18.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,130.00000	3,017	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,129.00000	4,015	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		1.00000	0,000	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,000	30.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,823.00000	7,935	30.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		2.00000	0,002	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,824.00000	5,937	27.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,179.00000	4,065	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		1.00000	0,000	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,001	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,673.00000	7,786	30.22	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	17.10	Call		2.00000	0,002	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,674.00000	5,787	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,328.00000	4,215	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,000	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	30.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,773.00000	7,886	30.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,002	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,774.00000	5,887	27.42	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,229.00000	4,115	26.84	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		1.00000	0,000	26.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.50170	11.61950		17.44	2,300,340.00	200	1,122.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		427.00000	0,408	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		908.00000	1,006	19.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		484.00000	0,461	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		765.00000	0,859	18.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		455.00000	0,434	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		836.00000	0,932	18.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		17.00000	0,017	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,698.00000	7,815	31.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		41.00000	0,041	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,722.00000	5,839	29.99	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		89.00000	0,088	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,770.00000	3,886	26.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		219.00000	0,213	22.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,900.00000	2,011	22.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		731.00000	0,685	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		412.00000	0,483	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,419.00000	1,328	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		100.00000	0,126	16.18	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,342.00000	2,230	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		23.00000	0,028	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,327.00000	3,211	20.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		8.00000	0,009	20.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,321.00000	4,204	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		15.00000	0,015	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		7,996.00000	8,113	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		37.00000	0,037	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,018.00000	6,135	30.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		80.00000	0,078	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,061.00000	4,176	27.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		190.00000	0,184	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,171.00000	2,282	23.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		588.00000	0,557	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		569.00000	0,655	17.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,172.00000	1,097	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		153.00000	0,195	16.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		2,051.00000	1,944	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		32.00000	0,042	16.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		3,030.00000	2,914	19.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		11.00000	0,012	19.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		4,023.00000	3,906	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	23.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		14.00000	0,014	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,095.00000	8,212	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		36.00000	0,035	30.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,117.00000	6,233	30.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		77.00000	0,075	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,158.00000	4,273	27.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		181.00000	0,175	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,262.00000	2,373	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		551.00000	0,523	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		632.00000	0,721	17.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,100.00000	1,029	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		181.00000	0,227	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,957.00000	1,852	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		38.00000	0,050	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,932.00000	2,816	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		13.00000	0,014	19.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,924.00000	3,807	22.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	22.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		17.00000	0,017	31.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,748.00000	7,865	31.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		41.00000	0,040	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,772.00000	5,888	30.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		88.00000	0,086	26.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,819.00000	3,934	26.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		214.00000	0,208	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,945.00000	2,056	22.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		705.00000	0,661	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		436.00000	0,509	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,377.00000	1,287	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		108.00000	0,135	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,293.00000	2,182	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		24.00000	0,030	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,278.00000	3,161	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,009	20.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,271.00000	4,154	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		16.00000	0,017	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,797.00000	7,915	31.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		40.00000	0,040	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,821.00000	5,938	30.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		86.00000	0,085	26.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,867.00000	3,983	26.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		209.00000	0,203	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,990.00000	2,101	22.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		681.00000	0,638	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		462.00000	0,536	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,335.00000	1,247	16.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		116.00000	0,145	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,245.00000	2,133	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		26.00000	0,031	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,228.00000	3,112	20.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		9.00000	0,010	20.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,222.00000	4,105	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		15.00000	0,015	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		7,946.00000	8,063	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		38.00000	0,037	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		5,969.00000	6,085	30.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		82.00000	0,080	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,013.00000	4,128	27.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		195.00000	0,189	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,126.00000	2,237	22.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		610.00000	0,576	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		541.00000	0,624	17.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,212.00000	1,132	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		143.00000	0,180	16.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		2,099.00000	1,990	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		30.00000	0,038	16.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		3,080.00000	2,964	19.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		11.00000	0,012	19.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		4,073.00000	3,956	23.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		16.00000	0,016	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,847.00000	7,964	31.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		39.00000	0,039	30.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,870.00000	5,987	30.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		85.00000	0,083	27.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		3,916.00000	4,031	27.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		204.00000	0,198	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,035.00000	2,146	22.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		656.00000	0,616	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		487.00000	0,564	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,293.00000	1,207	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		124.00000	0,155	16.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,196.00000	2,085	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		27.00000	0,033	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,179.00000	3,062	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,010	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,172.00000	4,055	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		16.00000	0,016	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		7,897.00000	8,014	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		39.00000	0,038	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		5,920.00000	6,036	30.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		83.00000	0,082	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		3,964.00000	4,080	27.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		199.00000	0,194	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
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,080.00000	2,192	22.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		633.00000	0,594	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		514.00000	0,592	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,253.00000	1,168	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		134.00000	0,166	16.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,147.00000	2,037	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		28.00000	0,035	16.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,129.00000	3,013	20.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		10.00000	0,011	20.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,122.00000	4,006	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		3.00000	0,004	23.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		13.00000	0,013	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,244.00000	8,361	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		33.00000	0,033	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,264.00000	6,381	30.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		72.00000	0,070	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,303.00000	4,418	27.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		167.00000	0,162	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,398.00000	2,510	23.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		500.00000	0,476	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		731.00000	0,824	18.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		997.00000	0,933	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		228.00000	0,281	16.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,818.00000	1,716	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		49.00000	0,064	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,784.00000	2,669	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		15.00000	0,017	18.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,774.00000	3,657	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,005	22.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		13.00000	0,013	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,194.00000	8,311	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		34.00000	0,033	30.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,215.00000	6,331	30.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		74.00000	0,072	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,255.00000	4,370	27.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		172.00000	0,166	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,353.00000	2,464	23.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		516.00000	0,491	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		697.00000	0,789	18.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,031.00000	0,964	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		212.00000	0,262	16.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,864.00000	1,761	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		45.00000	0,059	16.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,833.00000	2,718	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		14.00000	0,016	19.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,824.00000	3,707	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,005	22.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		12.00000	0,012	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,293.00000	8,410	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		32.00000	0,032	30.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,313.00000	6,430	30.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		71.00000	0,069	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,352.00000	4,467	27.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		163.00000	0,159	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,444.00000	2,557	23.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		965.00000	0,902	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		246.00000	0,300	16.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,772.00000	1,671	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		53.00000	0,069	16.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,734.00000	2,620	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		15.00000	0,018	18.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,725.00000	3,608	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		12.00000	0,012	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,343.00000	8,460	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		32.00000	0,031	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,363.00000	6,479	30.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		69.00000	0,068	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,400.00000	4,516	27.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		159.00000	0,155	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,490.00000	2,603	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		469.00000	0,447	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		800.00000	0,895	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		933.00000	0,872	16.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		264.00000	0,320	16.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,727.00000	1,627	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		58.00000	0,075	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,685.00000	2,571	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		16.00000	0,019	18.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,675.00000	3,558	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,006	22.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		14.00000	0,014	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,145.00000	8,262	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		35.00000	0,034	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,166.00000	6,282	30.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		75.00000	0,073	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,206.00000	4,321	27.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		176.00000	0,171	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,307.00000	2,419	23.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		533.00000	0,507	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		664.00000	0,755	18.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,065.00000	0,996	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		196.00000	0,244	16.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,910.00000	1,806	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		41.00000	0,054	16.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,882.00000	2,767	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		13.00000	0,015	19.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,874.00000	3,757	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	22.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		12.00000	0,012	31.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,393.00000	8,510	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		31.00000	0,030	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,412.00000	6,528	30.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		68.00000	0,066	27.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,449.00000	4,564	27.93	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		156.00000	0,151	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,537.00000	2,649	23.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		902.00000	0,843	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		283.00000	0,341	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,682.00000	1,583	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		63.00000	0,081	16.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,636.00000	2,522	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		17.00000	0,020	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,625.00000	3,508	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,006	21.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		11.00000	0,011	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,542.00000	8,659	31.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		29.00000	0,028	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,560.00000	6,676	30.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		64.00000	0,062	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,595.00000	4,710	28.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		145.00000	0,141	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,676.00000	2,789	24.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		414.00000	0,396	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		945.00000	1,044	19.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		813.00000	0,761	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		344.00000	0,409	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,549.00000	1,454	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		80.00000	0,102	16.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,489.00000	2,376	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		20.00000	0,024	17.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,476.00000	3,360	21.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		7.00000	0,008	21.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.86130	11.98870		18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		87.00000	0,082	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,298.00000	8,421	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		136.00000	0,130	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,347.00000	6,469	28.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		215.00000	0,206	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,426.00000	4,545	25.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		384.00000	0,365	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,595.00000	2,704	22.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		797.00000	0,754	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,008.00000	1,093	18.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,237.00000	1,166	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		448.00000	0,505	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,950.00000	1,847	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		161.00000	0,186	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,839.00000	2,720	16.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		50.00000	0,059	16.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,810.00000	3,684	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		21.00000	0,023	19.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		849.00000	0,803	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		910.00000	0,992	18.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		85.00000	0,081	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,346.00000	8,470	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		134.00000	0,129	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,395.00000	6,518	28.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		213.00000	0,204	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,474.00000	4,593	25.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		377.00000	0,359	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,638.00000	2,748	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		781.00000	0,739	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,042.00000	1,128	18.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,209.00000	1,140	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		470.00000	0,529	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,910.00000	1,807	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		171.00000	0,196	16.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,792.00000	2,673	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		53.00000	0,062	16.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,761.00000	3,635	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		22.00000	0,024	19.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		66.00000	0,062	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,027.00000	9,151	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		115.00000	0,110	29.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,076.00000	7,199	29.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		178.00000	0,171	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,139.00000	5,260	26.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		302.00000	0,289	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,263.00000	3,378	23.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		592.00000	0,561	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,553.00000	1,650	20.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		886.00000	0,837	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		847.00000	0,926	18.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,386.00000	1,304	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		347.00000	0,393	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,160.00000	2,051	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		121.00000	0,140	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		3,076.00000	2,953	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		37.00000	0,042	17.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		68.00000	0,065	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		8,929.00000	9,054	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		117.00000	0,113	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		6,978.00000	7,102	29.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		183.00000	0,175	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,044.00000	5,164	26.47	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		312.00000	0,298	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,173.00000	3,287	23.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		615.00000	0,583	19.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,476.00000	1,572	19.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		926.00000	0,874	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		787.00000	0,863	17.95	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,455.00000	1,367	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		316.00000	0,356	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,247.00000	2,136	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		108.00000	0,125	16.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,173.00000	3,049	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		34.00000	0,038	17.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		94.00000	0,089	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,105.00000	8,228	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		142.00000	0,136	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,153.00000	6,275	28.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		228.00000	0,218	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,239.00000	4,357	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		411.00000	0,391	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,422.00000	2,530	22.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		867.00000	0,820	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		878.00000	0,959	18.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,352.00000	1,275	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		363.00000	0,414	16.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,117.00000	2,009	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		128.00000	0,148	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		3,027.00000	2,906	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		38.00000	0,045	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		4,007.00000	3,881	19.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		18.00000	0,020	19.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		90.00000	0,085	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,201.00000	8,324	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		139.00000	0,133	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,250.00000	6,372	28.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		221.00000	0,212	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,332.00000	4,451	25.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		397.00000	0,378	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,508.00000	2,617	22.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		831.00000	0,786	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		942.00000	1,025	18.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,293.00000	1,220	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		404.00000	0,459	16.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		2,033.00000	1,927	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		144.00000	0,166	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,933.00000	2,813	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		44.00000	0,052	17.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,908.00000	3,783	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		19.00000	0,022	19.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		81.00000	0,076	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,492.00000	8,615	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		129.00000	0,124	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,540.00000	6,663	28.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		204.00000	0,196	25.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,615.00000	4,735	25.84	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	14.40	Call		359.00000	0,342	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,770.00000	2,881	22.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		734.00000	0,695	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,145.00000	1,234	19.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,131.00000	1,067	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		542.00000	0,606	17.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,790.00000	1,691	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		201.00000	0,230	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,653.00000	2,536	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		64.00000	0,075	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,613.00000	3,488	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		24.00000	0,027	18.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		76.00000	0,072	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,637.00000	8,761	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		125.00000	0,120	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,686.00000	6,809	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		197.00000	0,189	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,758.00000	4,878	26.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		342.00000	0,326	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		2,903.00000	3,015	22.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		691.00000	0,655	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,252.00000	1,344	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		1,058.00000	0,998	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		619.00000	0,687	17.43	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,675.00000	1,579	16.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		236.00000	0,268	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,516.00000	2,400	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		77.00000	0,089	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,466.00000	3,342	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		27.00000	0,031	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		96.00000	0,093	30.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		7,957.00000	8,082	30.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		146.00000	0,141	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,007.00000	6,130	27.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		236.00000	0,227	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,097.00000	4,216	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		431.00000	0,411	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,292.00000	2,400	21.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,153.00000	4,028	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		14.00000	0,017	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		95.00000	0,092	30.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,006.00000	8,131	30.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		145.00000	0,140	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,056.00000	6,179	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		233.00000	0,224	25.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,144.00000	4,263	25.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		424.00000	0,404	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,335.00000	2,443	21.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		906.00000	0,855	18.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		817.00000	0,894	18.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,420.00000	1,333	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		331.00000	0,372	16.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,204.00000	2,092	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		115.00000	0,131	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,124.00000	3,001	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		35.00000	0,040	17.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		4,104.00000	3,980	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		15.00000	0,019	20.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		94.00000	0,090	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,055.00000	8,179	30.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		143.00000	0,138	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,104.00000	6,227	27.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		230.00000	0,221	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,191.00000	4,310	25.21	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		417.00000	0,397	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,378.00000	2,486	21.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		4,056.00000	3,930	20.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		17.00000	0,019	20.00	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.91800	253.87700			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			323.80300	323.10700			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			300.46700	299.73900			0.00	0	588.00
ALBI	On	06/05/2010	Index Future			305.97600	305.23700			208,063,680.00	68	68.00
ALBI	On	05/08/2010	Index Future			311.24500	310.64100			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			6.83080	6.88980		16.09	68,308.00	10	12,145.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,960.00000	8,019	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	47.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,960.00000	4,019	47.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	40.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,961.00000	2,020	40.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,041.00000	0,982	29.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,001	29.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,040.00000	1,981	25.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,040.00000	3,981	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	59.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,910.00000	7,969	59.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	53.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,910.00000	5,969	53.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	47.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,910.00000	3,969	47.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	39.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,911.00000	1,970	39.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,091.00000	1,032	29.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	29.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,090.00000	2,031	25.00	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	25.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,090.00000	3,031	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,090.00000	4,031	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,010.00000	8,069	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	53.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,010.00000	6,069	53.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	47.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,010.00000	4,069	47.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		1.00000	0,000	40.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,011.00000	2,069	40.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,990.00000	1,931	25.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,990.00000	2,931	23.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,990.00000	3,931	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	59.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,860.00000	7,919	59.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	53.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,860.00000	5,919	53.35	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	47.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,860.00000	3,919	47.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	39.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,861.00000	1,920	39.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,140.00000	1,081	29.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	29.17	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,140.00000	2,081	24.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,140.00000	3,081	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,140.00000	4,081	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	58.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,810.00000	7,869	58.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	53.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,810.00000	5,869	53.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	47.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,810.00000	3,869	47.25	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	38.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,811.00000	1,870	38.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,190.00000	1,131	28.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	28.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,190.00000	2,131	24.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,190.00000	3,131	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,190.00000	4,131	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	23.16	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Call		0.00000	0,000	58.09	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Put		7,510.00000	7,569	58.09	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Call		0.00000	0,000	52.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Put		5,510.00000	5,569	52.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Call		0.00000	0,000	46.15	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Put		3,510.00000	3,569	46.15	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Call		1.00000	0,001	35.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Put		1,511.00000	1,570	35.00	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.40	Call		1,490.00000	1,431	27.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.40	Put		0.00000	0,000	27.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.40	Call		2,490.00000	2,431	24.23	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.40	Put		0.00000	0,000	24.23	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.40	Call		3,490.00000	3,431	23.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.40	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.40	Call		4,490.00000	4,431	23.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.40	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.65	Call		0.00000	0,000	58.81	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.65	Put		7,760.00000	7,819	58.81	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.65	Call		0.00000	0,000	53.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.65	Put		5,760.00000	5,819	53.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.65	Call		0.00000	0,000	47.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.65	Put		3,760.00000	3,819	47.06	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.65	Call		1.00000	0,001	38.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.65	Put		1,761.00000	1,820	38.05	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.65	Call		1,240.00000	1,181	28.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,240.00000	2,181	24.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	24.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Call		3,240.00000	3,181	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,240.00000	4,181	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	58.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,710.00000	7,769	58.67	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	46.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,710.00000	3,769	46.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	37.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,711.00000	1,770	37.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,290.00000	1,231	28.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	28.49	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,290.00000	2,231	24.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	24.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Call		4,290.00000	4,231	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	58.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,660.00000	7,719	58.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	46.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,660.00000	3,719	46.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	36.83	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,661.00000	1,720	36.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,340.00000	1,281	28.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	28.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,340.00000	2,281	24.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,340.00000	4,281	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	58.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,610.00000	7,669	58.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,610.00000	5,669	52.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	46.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,610.00000	3,669	46.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	36.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,611.00000	1,670	36.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,390.00000	1,331	28.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	28.04	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,390.00000	2,331	24.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,390.00000	3,331	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,390.00000	4,331	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	58.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,560.00000	7,619	58.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	52.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,560.00000	5,619	52.47	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	46.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,560.00000	3,619	46.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	35.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,561.00000	1,620	35.61	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,440.00000	1,381	27.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	27.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,440.00000	2,381	24.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,440.00000	3,381	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,440.00000	4,381	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	57.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,460.00000	7,519	57.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	52.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,460.00000	5,519	52.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	45.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,460.00000	3,519	45.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,540.00000	2,481	24.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,540.00000	3,481	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		942.00000	0,883	28.27	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,002	28.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		843.00000	0,784	26.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		3.00000	0,003	26.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		744.00000	0,686	25.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		4.00000	0,005	25.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		892.00000	0,834	27.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		2.00000	0,003	27.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		992.00000	0,933	28.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,002	28.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		695.00000	0,637	24.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		5.00000	0,006	24.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		794.00000	0,735	26.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		4.00000	0,004	26.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	52.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,660.00000	5,719	52.76	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	48.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,160.00000	4,219	48.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	43.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,660.00000	2,719	43.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		2.00000	0,002	30.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,162.00000	1,221	30.73	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,840.00000	1,781	26.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,340.00000	3,281	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,840.00000	4,781	23.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,340.00000	6,281	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	52.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,710.00000	5,769	52.91	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	48.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,210.00000	4,269	48.52	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	43.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,710.00000	2,769	43.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		2.00000	0,002	31.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,212.00000	1,271	31.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,790.00000	1,731	26.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,290.00000	3,231	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,790.00000	4,731	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,290.00000	6,231	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	53.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		5,960.00000	6,019	53.64	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	49.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,460.00000	4,519	49.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	44.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		2,960.00000	3,019	44.14	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	8.35	Call		1.00000	0,001	34.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,461.00000	1,520	34.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,540.00000	1,481	27.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	27.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,040.00000	2,981	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,540.00000	4,481	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,040.00000	5,981	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		647.00000	0,589	24.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		7.00000	0,008	24.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		24.00000	0,017	20.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		384.00000	0,436	20.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		35.00000	0,026	19.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		295.00000	0,345	19.75	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		53.00000	0,039	18.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		213.00000	0,258	18.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		80.00000	0,059	17.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		140.00000	0,178	17.31	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		128.00000	0,091	16.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		88.00000	0,110	16.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		198.00000	0,153	17.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		58.00000	0,072	17.45	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		365.00000	0,311	20.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		25.00000	0,030	20.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		456.00000	0,400	21.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		16.00000	0,019	21.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		550.00000	0,493	22.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		10.00000	0,012	22.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		598.00000	0,541	23.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		8.00000	0,010	23.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		503.00000	0,446	22.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		13.00000	0,015	22.18	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		20.00000	0,014	21.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		430.00000	0,483	21.58	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		29.00000	0,021	20.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		339.00000	0,390	20.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		43.00000	0,031	19.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		253.00000	0,300	19.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		65.00000	0,048	17.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		175.00000	0,217	17.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		98.00000	0,073	16.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		108.00000	0,142	16.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		162.00000	0,120	16.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		72.00000	0,089	16.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		237.00000	0,189	18.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		47.00000	0,058	18.12	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		320.00000	0,268	19.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		30.00000	0,037	19.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Call		410.00000	0,355	20.83	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Put		20.00000	0,024	20.83	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Call		278.00000	0,228	18.80	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Put		38.00000	0,047	18.80	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Call		0.00000	0,000	59.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Put		8,160.00000	8,219	59.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Call		0.00000	0,000	54.22	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Put		6,160.00000	6,219	54.22	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Call		0.00000	0,000	41.22	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Put		2,160.00000	2,219	41.22	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.05	Call		2,840.00000	2,781	23.55	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.05	Put		0.00000	0,000	23.55	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.05	Call		3,840.00000	3,781	23.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.00	Call		0.00000	0,000	59.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.00	Put		8,110.00000	8,169	59.39	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.00	Call		0.00000	0,000	54.07	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.00	Put		6,110.00000	6,169	54.07	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.00	Call		0.00000	0,000	48.23	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.00	Put		4,110.00000	4,169	48.23	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.00	Call		0.00000	0,000	41.04	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.00	Put		2,110.00000	2,169	41.04	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.00	Call		1,890.00000	1,831	25.78	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.00	Put		0.00000	0,000	25.78	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.00	Call		2,890.00000	2,831	23.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	23.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Call		3,890.00000	3,831	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.00	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.10	Put		8,210.00000	8,269	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	54.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.10	Put		6,210.00000	6,269	54.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	41.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.10	Put		2,210.00000	2,269	41.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Call		2,790.00000	2,731	23.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	23.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Call		3,790.00000	3,731	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.10	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.95	Put		8,060.00000	8,119	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	53.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.95	Put		6,060.00000	6,119	53.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	48.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.95	Put		4,060.00000	4,119	48.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Call		1.00000	0,000	40.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.95	Put		2,061.00000	2,119	40.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Call		1,940.00000	1,881	25.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	25.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Call		2,940.00000	2,881	23.36	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	23.36	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		3,940.00000	3,881	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,310.00000	8,369	59.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	54.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,310.00000	6,369	54.65	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	48.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,310.00000	4,369	48.82	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	41.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,310.00000	2,369	41.77	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,690.00000	1,631	26.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	26.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,690.00000	2,631	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,690.00000	3,631	23.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.88610	6.94280		16.36	344,305.00	50	8,578.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	42.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,857.00000	7,914	42.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	36.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,857.00000	5,914	36.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	30.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,859.00000	3,916	30.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		13.00000	0,011	23.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,870.00000	1,925	23.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,154.00000	1,099	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		11.00000	0,013	18.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,144.00000	2,088	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,002	25.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,143.00000	3,086	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,143.00000	4,086	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,957.00000	8,014	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,957.00000	6,014	36.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	30.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,959.00000	4,016	30.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		11.00000	0,010	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,968.00000	2,024	23.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,057.00000	1,002	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		14.00000	0,016	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,045.00000	1,988	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,043.00000	2,986	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,043.00000	3,986	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.65	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		8,007.00000	8,064	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	36.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,007.00000	6,064	36.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		2.00000	0,001	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,009.00000	4,065	31.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		11.00000	0,009	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,018.00000	2,073	24.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		1,009.00000	0,955	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		16.00000	0,019	17.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,995.00000	1,938	25.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,993.00000	2,936	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,993.00000	3,936	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	42.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,907.00000	7,964	42.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,907.00000	5,964	36.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	30.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,909.00000	3,966	30.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		12.00000	0,011	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,919.00000	1,975	23.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,106.00000	1,050	18.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		13.00000	0,014	18.30	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,094.00000	2,038	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		1.00000	0,002	25.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,093.00000	3,036	28.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,093.00000	4,036	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	42.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,807.00000	7,864	42.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		1.00000	0,000	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,808.00000	5,864	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	30.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,809.00000	3,866	30.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		14.00000	0,012	23.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,821.00000	1,876	23.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,203.00000	1,147	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		10.00000	0,011	19.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,194.00000	2,137	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	26.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,193.00000	3,136	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	27.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,193.00000	4,136	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,507.00000	7,564	41.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,001	35.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,508.00000	5,565	35.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	29.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,509.00000	3,566	29.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		20.00000	0,018	22.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,527.00000	1,582	22.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,498.00000	1,442	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		5.00000	0,006	21.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,493.00000	2,436	27.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	27.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,493.00000	3,436	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	25.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,493.00000	4,436	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,707.00000	7,764	41.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,000	35.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,708.00000	5,764	35.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	30.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,709.00000	3,766	30.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		15.00000	0,014	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,722.00000	1,778	23.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,301.00000	1,245	19.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		8.00000	0,009	19.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,294.00000	2,237	26.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,293.00000	3,236	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	26.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,293.00000	4,236	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	42.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,757.00000	7,814	42.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,000	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,758.00000	5,814	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	30.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,759.00000	3,816	30.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		14.00000	0,013	23.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,771.00000	1,827	23.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,252.00000	1,196	19.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		9.00000	0,010	19.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,244.00000	2,187	26.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,243.00000	3,186	27.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	27.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,243.00000	4,186	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,657.00000	7,714	41.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	35.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,658.00000	5,715	35.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	29.87	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		3,659.00000	3,716	29.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		17.00000	0,015	22.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,674.00000	1,729	22.85	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,350.00000	1,294	20.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		7.00000	0,008	20.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,343.00000	2,287	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,001	26.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,343.00000	3,286	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	26.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,343.00000	4,286	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,607.00000	7,664	41.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,608.00000	5,665	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	29.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,609.00000	3,666	29.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		18.00000	0,016	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,625.00000	1,680	22.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,400.00000	1,344	20.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		7.00000	0,008	20.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,393.00000	2,337	26.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,001	26.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,393.00000	3,336	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	26.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,393.00000	4,336	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,557.00000	7,614	41.42	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	35.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,558.00000	5,615	35.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,559.00000	3,616	29.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		19.00000	0,017	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,576.00000	1,631	22.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,449.00000	1,393	20.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		6.00000	0,007	20.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,443.00000	2,387	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,001	26.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,443.00000	3,386	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	25.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,443.00000	4,386	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,457.00000	7,514	41.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,001	35.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,458.00000	5,515	35.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,459.00000	3,516	29.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		22.00000	0,020	22.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,479.00000	1,534	22.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,548.00000	1,492	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		5.00000	0,006	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,543.00000	2,486	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	27.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,543.00000	3,486	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	24.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,543.00000	4,486	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		870.00000	0,817	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		27.00000	0,031	17.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		962.00000	0,908	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		19.00000	0,022	17.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		915.00000	0,863	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		22.00000	0,027	17.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		246.00000	0,220	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		253.00000	0,284	16.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		299.00000	0,266	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		206.00000	0,230	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		359.00000	0,322	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		166.00000	0,186	16.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		495.00000	0,452	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		102.00000	0,116	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		571.00000	0,525	17.06	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		78.00000	0,089	17.06	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 15/03/2010 Foreign Exchange Future	6.35	Call		652.00000	0,604	17.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.35	Put		59.00000	0,068	17.22	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Call		737.00000	0,687	17.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.25	Put		44.00000	0,051	17.37	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Call		825.00000	0,773	17.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.15	Put		32.00000	0,037	17.53	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Call		780.00000	0,729	17.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.20	Put		37.00000	0,043	17.45	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Call		190.00000	0,169	17.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.10	Put		347.00000	0,383	17.12	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Call		226.00000	0,202	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	7.00	Put		283.00000	0,316	16.74	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Call		272.00000	0,240	16.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.90	Put		229.00000	0,254	16.36	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Call		328.00000	0,293	16.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.80	Put		185.00000	0,207	16.51	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Call		391.00000	0,352	16.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.70	Put		148.00000	0,166	16.67	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Call		459.00000	0,417	16.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.60	Put		116.00000	0,131	16.82	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Call		532.00000	0,488	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.50	Put		89.00000	0,102	16.98	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Call		611.00000	0,564	17.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.40	Put		68.00000	0,078	17.14	0.00	0	0.00
AU\$ / ROn 15/03/2010 Foreign Exchange Future	6.30	Call		694.00000	0,645	17.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		51.00000	0,059	17.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		424.00000	0,384	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		131.00000	0,148	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,157.00000	8,214	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,157.00000	6,214	37.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,158.00000	4,215	31.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		9.00000	0,008	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,166.00000	2,222	24.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,846.00000	1,789	23.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	23.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,843.00000	2,786	28.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	28.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,843.00000	3,786	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,107.00000	8,164	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	36.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,107.00000	6,164	36.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,108.00000	4,165	31.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		9.00000	0,008	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,116.00000	2,172	24.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		207.00000	0,185	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		314.00000	0,349	16.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,895.00000	1,839	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		2.00000	0,003	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,893.00000	2,836	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,893.00000	3,836	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,057.00000	8,114	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,057.00000	6,114	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		2.00000	0,001	31.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,059.00000	4,115	31.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		10.00000	0,009	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,067.00000	2,123	24.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,945.00000	1,889	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		2.00000	0,003	24.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,943.00000	2,886	28.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,943.00000	3,886	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,207.00000	8,264	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,207.00000	6,264	37.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,208.00000	4,265	31.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		8.00000	0,007	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,215.00000	2,271	24.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		174.00000	0,155	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		381.00000	0,419	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,796.00000	1,739	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	23.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,793.00000	2,736	28.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	28.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,793.00000	3,736	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	22.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,307.00000	8,364	42.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,307.00000	6,364	37.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,308.00000	4,365	31.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		7.00000	0,007	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,314.00000	2,371	25.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		146.00000	0,129	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		453.00000	0,493	17.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,697.00000	1,640	22.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	22.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,693.00000	2,636	27.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,693.00000	3,636	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	23.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.93060	6.99100		16.64	0.00	0	500.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,610.00000	7,670	32.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	29.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,611.00000	5,671	29.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		9.00000	0,008	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,618.00000	3,677	26.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		67.00000	0,062	22.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,676.00000	1,731	22.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		552.00000	0,511	15.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		161.00000	0,180	15.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,406.00000	1,346	17.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		15.00000	0,015	17.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,392.00000	2,334	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,003	24.11	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,391.00000	3,331	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,391.00000	4,331	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,560.00000	7,620	32.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		2.00000	0,002	29.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,561.00000	5,621	29.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		9.00000	0,008	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,568.00000	3,627	25.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		70.00000	0,065	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,629.00000	1,684	22.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		584.00000	0,542	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		143.00000	0,161	15.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,455.00000	1,395	17.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		14.00000	0,014	17.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,442.00000	2,384	24.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,003	24.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,441.00000	3,381	28.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,441.00000	4,381	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,510.00000	7,570	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	29.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,511.00000	5,571	29.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		10.00000	0,009	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,519.00000	3,578	25.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		73.00000	0,067	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,582.00000	1,636	22.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		618.00000	0,574	15.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		127.00000	0,143	15.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,504.00000	1,444	17.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		13.00000	0,013	17.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,492.00000	2,434	24.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,003	24.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,491.00000	3,431	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,491.00000	4,431	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		491.00000	0,454	16.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		200.00000	0,223	16.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,860.00000	7,920	33.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	30.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,861.00000	5,921	30.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		7.00000	0,006	26.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,866.00000	3,925	26.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		56.00000	0,052	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,915.00000	1,971	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		410.00000	0,377	16.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		269.00000	0,296	16.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,162.00000	1,103	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		21.00000	0,022	15.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,145.00000	2,086	22.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		4.00000	0,005	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
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,141.00000	3,081	28.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,141.00000	4,081	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	33.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,760.00000	7,820	33.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,761.00000	5,821	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		8.00000	0,007	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,767.00000	3,826	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		60.00000	0,055	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,819.00000	1,874	23.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		463.00000	0,427	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		222.00000	0,246	16.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,259.00000	1,200	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		18.00000	0,019	16.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,243.00000	2,185	23.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,004	23.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,241.00000	3,181	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	28.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,241.00000	4,181	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	33.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,910.00000	7,970	33.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	30.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Put		5,911.00000	5,971	30.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		7.00000	0,006	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,916.00000	3,975	26.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		54.00000	0,050	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,963.00000	2,019	23.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		386.00000	0,354	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		295.00000	0,323	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,113.00000	1,054	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		22.00000	0,023	15.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,096.00000	2,037	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		5.00000	0,006	22.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,091.00000	3,032	28.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	28.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,091.00000	4,031	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		1.00000	0,001	33.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,810.00000	7,870	33.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		2.00000	0,002	30.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,811.00000	5,871	30.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		7.00000	0,007	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,816.00000	3,876	26.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		58.00000	0,053	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,867.00000	1,922	23.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		436.00000	0,401	16.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		245.00000	0,270	16.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Call		1,210.00000	1,151	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.80	Put		19.00000	0,020	15.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Call		2,194.00000	2,136	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.80	Put		3.00000	0,005	22.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Call		3,191.00000	3,131	28.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.80	Put		0.00000	0,000	28.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Call		4,191.00000	4,131	29.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.80	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Call		1.00000	0,001	32.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.65	Put		7,660.00000	7,720	32.95	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Call		2.00000	0,002	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.65	Put		5,661.00000	5,721	29.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Call		8.00000	0,008	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.65	Put		3,667.00000	3,727	26.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Call		65.00000	0,060	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.65	Put		1,724.00000	1,779	22.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Call		521.00000	0,482	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.65	Put		180.00000	0,201	16.05	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Call		1,357.00000	1,297	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.65	Put		16.00000	0,016	16.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Call		2,342.00000	2,285	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.65	Put		1.00000	0,004	23.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Call		3,341.00000	3,281	28.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.65	Put		0.00000	0,000	28.66	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.65	Call		4,341.00000	4,281	29.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,160.00000	8,220	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,161.00000	6,221	30.69	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	0,005	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,164.00000	4,224	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		42.00000	0,038	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,201.00000	2,257	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		286.00000	0,263	17.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		445.00000	0,482	17.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		886.00000	0,834	15.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		45.00000	0,053	15.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,849.00000	1,789	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		8.00000	0,008	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,841.00000	2,782	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	26.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,841.00000	3,781	29.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,110.00000	8,170	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,111.00000	6,171	30.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		6.00000	0,005	26.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,115.00000	4,174	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
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		45.00000	0,041	24.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,154.00000	2,210	24.25	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		303.00000	0,279	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		412.00000	0,448	17.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		929.00000	0,876	14.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		38.00000	0,045	14.98	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,899.00000	1,839	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		8.00000	0,008	20.87	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,891.00000	2,832	27.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		0.00000	0,001	27.18	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,891.00000	3,831	29.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,000	29.69	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,010.00000	8,070	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		2.00000	0,002	30.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,011.00000	6,071	30.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		6.00000	0,005	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,015.00000	4,074	26.52	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		50.00000	0,045	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,059.00000	2,114	24.13	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		340.00000	0,313	16.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		349.00000	0,382	16.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		1,017.00000	0,962	14.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		26.00000	0,031	14.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,998.00000	1,938	21.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,991.00000	2,932	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	27.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,991.00000	3,931	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,960.00000	8,020	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	30.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,961.00000	6,021	30.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		6.00000	0,006	26.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,965.00000	4,025	26.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		52.00000	0,048	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,011.00000	2,067	24.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		362.00000	0,332	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		321.00000	0,351	16.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,065.00000	1,006	14.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		24.00000	0,025	14.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,047.00000	1,987	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	21.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,041.00000	2,982	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	28.09	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,041.00000	3,981	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,210.00000	8,270	33.40	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	30.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.20	Put		6,211.00000	6,271	30.77	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Call		5.00000	0,005	26.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.20	Put		4,214.00000	4,274	26.92	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Call		40.00000	0,036	24.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.20	Put		2,249.00000	2,305	24.37	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Call		270.00000	0,248	17.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.20	Put		479.00000	0,517	17.57	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Call		844.00000	0,793	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.20	Put		53.00000	0,062	15.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Call		1,800.00000	1,740	20.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.20	Put		9.00000	0,009	20.14	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Call		2,791.00000	2,732	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.20	Put		0.00000	0,001	26.56	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Call		3,791.00000	3,731	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.20	Put		0.00000	0,000	29.50	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.05	Put		8,060.00000	8,120	33.40	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Call		2.00000	0,002	30.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.05	Put		6,061.00000	6,121	30.54	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Call		6.00000	0,005	26.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.05	Put		4,065.00000	4,124	26.62	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Call		47.00000	0,043	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.05	Put		2,106.00000	2,162	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.05	Call		321.00000	0,295	17.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		380.00000	0,414	17.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		972.00000	0,918	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		31.00000	0,037	14.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,948.00000	1,888	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		7.00000	0,007	21.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,941.00000	2,882	27.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	27.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,941.00000	3,881	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,260.00000	8,320	33.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		2.00000	0,001	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,261.00000	6,320	30.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		5.00000	0,005	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,264.00000	4,324	27.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		38.00000	0,034	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,297.00000	2,353	24.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		255.00000	0,234	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		514.00000	0,553	17.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		804.00000	0,754	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		63.00000	0,073	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,751.00000	1,691	19.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	19.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,741.00000	2,683	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		0.00000	0,002	26.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,741.00000	3,681	29.41	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.41	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.75800	130.56800			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.15600	132.96300			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.20000	301.43500		5.37	655,774,000.00	217	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		17,781.00000	2,054	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		43,431.00000	3,854	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			307.74100	306.96400		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		42,886.00000	4,613	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		71,246.00000	6,672	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			313.47600	312.68500		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		55,043.00000	5,849	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		84,193.00000	7,973	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			363.46600	363.35700			0.00	0	425.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.91238		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.76200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.59300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.60600		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	8.90500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.88300		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.91100		15.00	0.00	0	0.00
JFRA	On	04/02/2010	Jibar Tradeable Future			6.97700	6.96600		0.26	0.00	0	0.00
JFRA	On	06/05/2010	Jibar Tradeable Future			7.12100	7.10400		0.33	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32800		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.63400		0.38	0.00	0	0.00
JIBAR F	On	15/12/2009	Jibar Tradeable Future			7.15000	7.13000			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.12000	7.13000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.05000	7.13000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.04000	7.13000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.05000	7.13000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.08000	7.13000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.11000	7.13000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.32000	7.13000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.59000	7.13000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.94000	7.13000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.32000	7.13000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.72000	7.13000			0.00	0	0.00
JN02	On	04/02/2010	JNOTE			7.88100	7.85100		2.63	0.00	0	0.00
JN05	On	04/02/2010	JNOTE			8.79400	8.73500		5.41	0.00	0	0.00
JN10	On	04/02/2010	JNOTE			9.02700	8.93500		8.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JROD	On	30/11/2009	Rodi			6.73200	6.73500			0.00	0	0.00
JROD	On	31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			290.98800	290.50200			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			296.32400	295.83100			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.57100	7.60100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		153.00000	0,108		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.43000	8.49600		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call		141.00000	0,174	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,929.00000	3,633	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.49900	8.56900		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,562.00000	1,721	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,891.00000	1,716	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.54000	8.61400		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,441.00000	2,629	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,824.00000	1,674	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.10400	9.14700		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		174.00000	0,198	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,954.00000	8,579	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.15200	9.19700		11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2010	Bond Future	9.00	Call		2,718.00000	2,890	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,537.00000	4,298	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.18700	9.23300		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,539.00000	4,751	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,386.00000	4,182	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.47100	8.53700		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		37.00000	0,047	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,222.00000	3,971	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.53600	8.60600		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,197.00000	1,318	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,596.00000	1,454	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.57300	8.64800		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,433.00000	2,600	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,183.00000	1,081	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.03600	9.07000		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		124.00000	0,135	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,835.00000	4,667	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.10500	9.14000		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,664.00000	1,740	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,383.00000	2,280	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.15400	9.19100		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,734.00000	2,828	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,441.00000	2,351	7.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2010	Bond Future			9.02600	9.06000		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		137.00000	0,151	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,261.00000	5,079	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,319.00000	1,403	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,665.00000	1,553	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		376.00000	0,408	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,672.00000	3,508	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.08900	9.12400		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,861.00000	1,947	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,562.00000	2,451	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.13500	9.17100		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,019.00000	3,122	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,586.00000	2,490	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.53300	8.58900		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		24.00000	0,029	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,594.00000	3,419	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.61800	8.67900		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,246.00000	1,344	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		1,031.00000	0,945	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.67300	8.73800		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,816.00000	1,924	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		1,075.00000	0,998	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.18500	9.23900		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		91.00000	0,108	9.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Put		6,151.00000	5,850	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.25000	9.30600		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,152.00000	2,307	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,475.00000	2,307	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.30000	9.35700		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,374.00000	3,552	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,572.00000	2,428	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.18200	9.23600		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		229.00000	0,266	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,858.00000	4,567	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.23900	9.29500		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,252.00000	2,415	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,521.00000	2,349	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.28100	9.33900		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,509.00000	3,700	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,570.00000	2,419	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.88000	8.90200		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		11.00000	0,012	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		12,512.00000	12,340	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		7,983.00000	8,142	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		141.00000	0,127	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.91200	8.93400		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,536.00000	1,587	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		5,050.00000	4,929	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future			8.93300	8.95500		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,056.00000	3,127	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,674.00000	4,575	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			298.43500	297.69000			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			303.90700	303.15000			0.00	0	0.00
Total for Derivatives :										1,060,940,665.70	36,252	306,945.00

i-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.52000	7.55000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.36000	8.41500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.06500	9.09500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.41000	8.46500			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.96500	8.99500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.97000	9.00500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.45500	8.51000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.13000	9.18000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.13500	9.18000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.84500	8.86500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							1,060,940,665.70	36,252	306,945.00