



Daily MTM Report

Daily summary for: 26/11/2009

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			7.52490	7.38440		18.50	49,468,692.60	6,574	304,975.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,966.00000	8,825	56.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	53.48	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,966.00000	6,825	53.48	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,516.00000	8,375	56.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,484.00000	3,625	41.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	41.80	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,716.00000	8,575	56.83	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	52.75	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,716.00000	6,575	52.75	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		323.00000	0,443	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		39.00000	0,018	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,284.00000	1,425	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	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,284.00000	2,425	32.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	32.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,284.00000	3,425	40.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	40.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,466.00000	8,325	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	52.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,466.00000	6,325	52.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,534.00000	3,675	42.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	42.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,616.00000	8,475	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,384.00000	3,525	41.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	41.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,916.00000	8,775	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	53.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,916.00000	6,775	53.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		9,116.00000	8,975	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	53.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		7,116.00000	6,975	53.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		83.00000	0,136	18.50	0.00	0	747.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		199.00000	0,111	18.50	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		886.00000	1,025	25.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		2.00000	0,000	25.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		1,884.00000	2,025	28.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	28.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		2,884.00000	3,025	38.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	38.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		9,066.00000	8,925	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		9,016.00000	8,875	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	53.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		7,016.00000	6,875	53.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,816.00000	8,675	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	53.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,816.00000	6,675	53.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,185.00000	1,325	26.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		1.00000	0,000	26.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,184.00000	2,325	31.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	31.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,184.00000	3,325	40.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	40.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,866.00000	8,725	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	53.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,866.00000	6,725	53.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,766.00000	8,625	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	52.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,766.00000	6,625	52.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		283.00000	0,398	20.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		49.00000	0,023	20.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,234.00000	1,375	26.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	26.42	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,234.00000	2,375	32.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,234.00000	3,375	40.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	40.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,666.00000	8,525	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	46.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,666.00000	4,525	46.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,566.00000	8,425	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	52.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,566.00000	6,425	52.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	53.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		7,066.00000	6,925	53.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	44.36	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		4,066.00000	3,925	44.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,434.00000	1,575	27.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	27.11	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,434.00000	2,575	34.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	34.09	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,434.00000	3,575	41.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	41.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	54.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,166.00000	7,025	54.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		364.00000	0,489	21.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		30.00000	0,014	21.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,334.00000	1,475	26.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	26.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,334.00000	3,475	40.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	40.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	55.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,516.00000	7,375	55.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		985.00000	1,125	25.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		1.00000	0,000	25.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		1,984.00000	2,125	29.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	29.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		2,984.00000	3,125	39.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	39.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	54.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,366.00000	7,225	54.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,135.00000	1,275	26.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		1.00000	0,000	26.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,134.00000	2,275	31.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	31.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,134.00000	3,275	39.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	39.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	54.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,416.00000	7,275	54.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,084.00000	2,225	30.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	30.63	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,084.00000	3,225	39.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	39.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	54.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,466.00000	7,325	54.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,035.00000	1,175	25.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		1.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,034.00000	2,175	30.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	30.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,034.00000	3,175	39.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	39.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	55.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,566.00000	7,425	55.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		100.00000	0,166	18.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		166.00000	0,091	18.84	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		935.00000	1,075	25.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		1.00000	0,000	25.40	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	5.45	Call		1,934.00000	2,075	29.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	29.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		2,934.00000	3,075	38.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	38.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	55.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,716.00000	7,575	55.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		787.00000	0,926	24.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		3.00000	0,001	24.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,784.00000	1,925	28.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	28.31	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,784.00000	2,925	37.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	37.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		738.00000	0,876	24.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		4.00000	0,001	24.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,734.00000	1,875	28.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	28.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,734.00000	2,875	37.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	37.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	56.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		8,016.00000	7,875	56.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,484.00000	1,625	27.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	27.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,484.00000	2,625	34.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	34.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	56.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,966.00000	7,825	56.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,534.00000	1,675	27.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	27.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,534.00000	2,675	35.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	56.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,866.00000	7,725	56.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		640.00000	0,777	23.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		6.00000	0,002	23.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,634.00000	1,775	27.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	27.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,634.00000	2,775	36.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	36.07	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	55.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,766.00000	7,625	55.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	54.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,216.00000	7,075	54.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,584.00000	1,725	27.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	27.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		408.00000	0,535	21.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		24.00000	0,010	21.86	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,384.00000	1,525	26.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	26.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,384.00000	2,525	33.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	33.59	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	7.35	Call		146.00000	0,234	19.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		112.00000	0,059	19.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	56.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,916.00000	7,775	56.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		25.00000	0,044	20.68	0.00	0	10.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		441.00000	0,319	20.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,085.00000	1,225	25.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		1.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,584.00000	2,725	35.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	35.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,084.00000	4,225	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,166.00000	8,025	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		836.00000	0,976	24.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		2.00000	0,001	24.89	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,334.00000	2,475	33.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,834.00000	3,975	43.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	43.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		592.00000	0,728	23.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		8.00000	0,003	23.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	37.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,866.00000	2,725	37.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		452.00000	0,583	22.20	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	6.95	Put		18.00000	0,008	22.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		545.00000	0,679	22.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		11.00000	0,004	22.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		498.00000	0,631	22.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		14.00000	0,006	22.54	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		177.00000	0,272	19.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		93.00000	0,047	19.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	40.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,466.00000	3,325	40.86	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		68.00000	0,114	18.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		234.00000	0,139	18.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		245.00000	0,355	20.52	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		61.00000	0,030	20.52	0.00	0	5,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	49.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,666.00000	5,525	49.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	48.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,266.00000	5,125	48.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		209.00000	0,313	20.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		75.00000	0,038	20.18	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		119.00000	0,199	19.18	0.00	0	13,613.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		135.00000	0,074	19.18	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	50.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,966.00000	5,825	50.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		31.00000	0,053	20.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		397.00000	0,278	20.32	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	50.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		6,066.00000	5,925	50.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		21.00000	0,036	21.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		487.00000	0,361	21.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	52.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,666.00000	6,525	52.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2.00000	0,003	25.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		1,068.00000	0,928	25.39	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		6.00000	0,011	23.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		772.00000	0,636	23.22	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,616.00000	6,475	52.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	51.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,266.00000	6,125	51.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	47.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		5,066.00000	4,925	47.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	51.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,416.00000	6,275	51.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	52.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,516.00000	6,375	52.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	51.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,366.00000	6,225	51.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	47.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,166.00000	5,025	47.98	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	46.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,566.00000	4,425	46.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	43.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,966.00000	3,825	43.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	40.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,366.00000	3,225	40.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	36.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,766.00000	2,625	36.79	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,166.00000	2,025	33.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,001	29.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,566.00000	1,426	29.02	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3.00000	0,005	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		969.00000	0,830	24.67	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		11.00000	0,019	22.13	0.00	0	2,500.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		627.00000	0,494	22.13	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		56.00000	0,095	19.23	0.00	0	39.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		272.00000	0,170	19.23	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	45.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,466.00000	4,325	45.76	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	43.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,866.00000	3,725	43.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	39.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,266.00000	3,125	39.70	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	36.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,666.00000	2,525	36.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	32.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		2,066.00000	1,925	32.64	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	28.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,467.00000	1,326	28.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4.00000	0,007	23.94	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		870.00000	0,732	23.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		46.00000	0,078	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		312.00000	0,203	19.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3.00000	0,006	24.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		919.00000	0,781	24.30	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		38.00000	0,065	19.95	0.00	0	1,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		354.00000	0,240	19.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	50.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,866.00000	5,725	50.21	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	46.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,766.00000	4,625	46.71	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	44.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,166.00000	4,025	44.81	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	41.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,566.00000	3,425	41.45	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	37.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,966.00000	2,825	37.95	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	34.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,366.00000	2,225	34.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	30.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,766.00000	1,625	30.47	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,002	26.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,167.00000	1,027	26.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		14.00000	0,024	21.77	0.00	0	200.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		580.00000	0,449	21.77	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		17.00000	0,029	21.40	0.00	0	1,600.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		533.00000	0,404	21.40	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	48.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,466.00000	5,325	48.94	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	47.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,866.00000	4,725	47.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	45.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,266.00000	4,125	45.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	42.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,666.00000	3,525	42.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	38.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		3,066.00000	2,925	38.53	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,466.00000	2,325	35.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	31.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,866.00000	1,725	31.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		1.00000	0,002	26.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,267.00000	1,127	26.84	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		9.00000	0,016	22.49	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		675.00000	0,541	22.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		8.00000	0,013	22.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		724.00000	0,588	22.85	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		5.00000	0,009	23.58	0.00	0	87.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		821.00000	0,684	23.58	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	51.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,166.00000	6,025	51.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,566.00000	5,425	49.25	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	47.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,966.00000	4,825	47.35	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,366.00000	4,225	45.44	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,766.00000	3,625	42.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	35.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,566.00000	2,425	35.62	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	31.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,966.00000	1,825	31.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	27.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,367.00000	1,226	27.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	50.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		6,016.00000	5,875	50.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	46.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,816.00000	4,675	46.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	41.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,616.00000	3,475	41.74	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,416.00000	2,275	34.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	30.83	0.00	0	100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,816.00000	1,675	30.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,002	26.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,217.00000	1,077	26.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	51.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		6,116.00000	5,975	51.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	49.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,516.00000	5,375	49.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	45.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,316.00000	4,175	45.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	38.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		3,116.00000	2,975	38.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	31.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,916.00000	1,775	31.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	27.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,317.00000	1,176	27.20	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	51.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,316.00000	6,175	51.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	47.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		5,116.00000	4,975	47.82	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	43.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,916.00000	3,775	43.48	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	10.10	Call		0.00000	0,000	36.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,716.00000	2,575	36.50	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	33.00	0.00	0	3,000.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		2,116.00000	1,975	33.00	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,001	28.65	0.00	0	13,513.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,516.00000	1,376	28.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	51.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,216.00000	6,075	51.29	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	45.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,416.00000	4,275	45.60	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	39.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,216.00000	3,075	39.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	32.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		2,016.00000	1,875	32.28	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	27.93	0.00	0	50.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,417.00000	1,276	27.93	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	48.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,216.00000	5,075	48.14	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	44.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		4,016.00000	3,875	44.06	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	37.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,816.00000	2,675	37.08	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	33.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,216.00000	2,075	33.59	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	29.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,616.00000	1,475	29.38	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2.00000	0,004	25.03	0.00	0	247.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		1,018.00000	0,879	25.03	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	50.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,916.00000	5,775	50.37	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	46.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,716.00000	4,575	46.55	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	41.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,516.00000	3,375	41.15	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	34.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,316.00000	2,175	34.17	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	30.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,716.00000	1,575	30.10	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2.00000	0,003	25.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		1,118.00000	0,978	25.75	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	49.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,716.00000	5,575	49.73	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	48.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,316.00000	5,175	48.46	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	47.19	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,916.00000	4,775	47.19	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	45.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,516.00000	4,375	45.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	42.32	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,716.00000	3,575	42.32	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	10.70	Call		0.00000	0,000	39.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,316.00000	3,175	39.99	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	37.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,916.00000	2,775	37.66	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	35.33	0.00	0	10,100.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,516.00000	2,375	35.33	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	50.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,816.00000	5,675	50.05	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	48.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,416.00000	5,275	48.78	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	47.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		5,016.00000	4,875	47.51	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	46.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,616.00000	4,475	46.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	44.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,216.00000	4,075	44.96	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	42.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,816.00000	3,675	42.90	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	40.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,416.00000	3,275	40.57	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	38.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		3,016.00000	2,875	38.24	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	35.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,616.00000	2,475	35.92	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	49.41	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		5,616.00000	5,475	49.41	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	39.12	0.00	0	9,452.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,166.00000	3,025	39.12	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	44.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		4,116.00000	3,975	44.65	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	56.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		8,066.00000	7,925	56.68	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		3,934.00000	4,075	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		8,116.00000	7,975	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		3,884.00000	4,025	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,834.00000	1,975	28.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	28.48	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,834.00000	2,975	38.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	38.04	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,316.00000	8,175	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		689.00000	0,827	23.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		5.00000	0,002	23.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,684.00000	1,825	27.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,684.00000	2,825	36.56	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	36.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,684.00000	3,825	42.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	42.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,216.00000	8,075	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,784.00000	3,925	43.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	43.43	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,266.00000	8,125	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	33.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,266.00000	2,125	33.88	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,734.00000	3,875	43.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	43.16	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,366.00000	8,225	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,634.00000	3,775	42.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	42.61	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,416.00000	8,275	56.83	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,584.00000	3,725	42.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	42.34	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,034.00000	4,175	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		3,984.00000	4,125	43.97	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	43.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.65820	7.51860		19.47	9,925,027.20	1,296	31,607.00

Contract Details				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	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,981.00000	8,842	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,981.00000	6,842	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,731.00000	8,592	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,731.00000	6,592	34.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		129.00000	0,157	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		860.00000	0,749	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		462.00000	0,555	19.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		193.00000	0,147	19.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,282.00000	1,419	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		13.00000	0,011	20.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,270.00000	2,409	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	26.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,269.00000	3,408	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	31.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,481.00000	8,342	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		628.00000	0,737	18.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		109.00000	0,079	18.77	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,526.00000	1,664	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		7.00000	0,006	21.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,519.00000	2,659	27.84	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	15/03/2010	Foreign Exchange Future	5.00	Put		0.00000	0,001	27.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,519.00000	3,658	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	32.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,531.00000	8,392	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,531.00000	6,392	33.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,469.00000	3,608	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,631.00000	8,492	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		2.00000	0,002	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,633.00000	4,494	32.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		525.00000	0,624	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		156.00000	0,116	18.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,379.00000	1,517	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		10.00000	0,009	21.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,369.00000	3,508	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	31.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,931.00000	8,792	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,931.00000	6,792	34.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		9,131.00000	8,992	37.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		7,131.00000	6,992	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		82.00000	0,099	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,213.00000	1,091	23.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		1,872.00000	2,011	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		3.00000	0,003	23.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		2,869.00000	3,009	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,001	30.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		9,081.00000	8,942	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		7,081.00000	6,942	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		9,031.00000	8,892	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		7,031.00000	6,892	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,831.00000	8,692	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	34.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,831.00000	6,692	34.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,881.00000	8,742	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,881.00000	6,742	34.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	37.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,781.00000	8,642	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,781.00000	6,642	34.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,234.00000	1,370	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		15.00000	0,012	20.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,220.00000	2,360	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,002	25.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,219.00000	3,358	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	31.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,681.00000	8,542	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,681.00000	6,542	34.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,581.00000	8,442	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,581.00000	6,442	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		5,082.00000	4,943	32.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,419.00000	3,558	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	31.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		137.00000	0,167	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		818.00000	0,709	21.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		493.00000	0,589	18.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		174.00000	0,131	18.99	0.00	0	5,110.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Call		1,331.00000	1,468	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		12.00000	0,010	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,320.00000	2,459	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	26.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,319.00000	3,458	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	31.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		115.00000	0,139	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		946.00000	0,831	22.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		405.00000	0,491	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		236.00000	0,183	19.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,186.00000	1,322	19.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		17.00000	0,014	19.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,170.00000	2,310	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,002	25.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,169.00000	3,308	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	31.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		953.00000	1,082	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		34.00000	0,024	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		1,922.00000	2,061	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		3.00000	0,003	23.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		2,919.00000	3,058	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	30.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		352.00000	0,432	19.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		283.00000	0,224	19.26	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,090.00000	1,225	19.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		21.00000	0,017	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,071.00000	2,210	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		2.00000	0,002	24.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,069.00000	3,208	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		109.00000	0,131	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		990.00000	0,873	22.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		378.00000	0,461	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		259.00000	0,203	19.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,121.00000	2,260	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		2.00000	0,002	25.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,119.00000	3,258	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	30.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,042.00000	1,177	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		23.00000	0,019	19.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,021.00000	2,160	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		2.00000	0,002	24.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,019.00000	3,158	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	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,532.00000	5,393	32.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		997.00000	1,129	18.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		28.00000	0,021	18.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		1,971.00000	2,110	24.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	24.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		2,969.00000	3,108	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,683.00000	4,544	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		78.00000	0,094	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,259.00000	1,136	24.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		255.00000	0,309	19.69	0.00	0	350.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		436.00000	0,351	19.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		866.00000	0,989	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		47.00000	0,031	18.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,822.00000	1,961	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		3.00000	0,003	23.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,819.00000	2,959	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,001	29.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		239.00000	0,290	19.90	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		470.00000	0,382	19.90	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		824.00000	0,945	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		55.00000	0,037	18.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,773.00000	1,912	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		4.00000	0,004	23.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,769.00000	2,909	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,001	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		55.00000	0,065	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,586.00000	1,457	25.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		593.00000	0,698	18.82	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	7.05	Put		124.00000	0,090	18.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,477.00000	1,615	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		8.00000	0,007	21.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,470.00000	2,609	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	27.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		211.00000	0,256	20.33	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		542.00000	0,448	20.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		742.00000	0,859	18.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		73.00000	0,051	18.61	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,674.00000	1,812	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		5.00000	0,004	22.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,669.00000	2,809	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,001	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		64.00000	0,076	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,445.00000	1,318	24.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		703.00000	0,817	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		84.00000	0,059	18.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,625.00000	1,763	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		6.00000	0,005	22.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		665.00000	0,777	18.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		96.00000	0,069	18.72	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,575.00000	1,714	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		6.00000	0,006	22.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,569.00000	2,709	28.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,001	28.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,582.00000	5,443	32.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		2.00000	0,003	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,583.00000	4,445	32.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		558.00000	0,661	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		139.00000	0,103	18.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,428.00000	1,566	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		9.00000	0,008	21.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,420.00000	2,559	27.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		1.00000	0,001	27.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		2.00000	0,003	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,483.00000	4,345	32.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		433.00000	0,522	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		214.00000	0,164	19.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,881.00000	7,742	36.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,138.00000	1,273	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		19.00000	0,015	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,619.00000	2,759	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,001	28.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,119.00000	4,258	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		8,131.00000	7,992	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	32.64	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	15/03/2010	Foreign Exchange Future	12.65	Put		5,132.00000	4,993	32.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		909.00000	1,034	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		40.00000	0,026	18.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,370.00000	2,509	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	26.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		3,869.00000	4,008	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		328.00000	0,404	19.31	0.00	0	114.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		309.00000	0,246	19.31	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		50.00000	0,059	25.94	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,681.00000	1,551	25.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,002	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,733.00000	4,594	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		308.00000	0,378	19.36	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		339.00000	0,270	19.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		289.00000	0,353	19.42	0.00	0	147.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		370.00000	0,295	19.42	0.00	0	120.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		35.00000	0,041	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		2,066.00000	1,933	27.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		38.00000	0,045	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,969.00000	1,837	27.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		271.00000	0,329	19.47	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		402.00000	0,321	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		198.00000	0,241	20.55	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		579.00000	0,483	20.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		1.00000	0,002	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,932.00000	4,794	32.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		164.00000	0,200	21.19	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		695.00000	0,592	21.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,182.00000	5,043	32.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		122.00000	0,148	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		903.00000	0,790	22.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		1.00000	0,002	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,832.00000	4,694	32.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		31.00000	0,038	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,162.00000	2,030	28.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		186.00000	0,226	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		617.00000	0,518	20.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		1.00000	0,002	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,882.00000	4,744	32.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		175.00000	0,213	20.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		656.00000	0,555	20.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		146.00000	0,177	21.63	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		777.00000	0,669	21.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,002	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,982.00000	4,844	32.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		18.00000	0,023	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,599.00000	2,465	29.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		21.00000	0,026	28.82	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	10.00	Put		2,502.00000	2,368	28.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		23.00000	0,029	28.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,404.00000	2,271	28.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		155.00000	0,188	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		736.00000	0,630	21.41	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,382.00000	5,243	32.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		16.00000	0,020	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,697.00000	2,562	29.24	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		97.00000	0,117	23.13	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1,078.00000	0,959	23.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,332.00000	5,193	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		103.00000	0,124	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1,034.00000	0,916	22.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,432.00000	5,293	32.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		92.00000	0,111	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1,123.00000	1,003	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,482.00000	5,343	32.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		13.00000	0,016	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,894.00000	2,758	29.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		15.00000	0,018	29.45	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,796.00000	2,660	29.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		87.00000	0,105	23.57	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,168.00000	1,047	23.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,001	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,631.00000	5,493	32.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		74.00000	0,089	24.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,305.00000	1,181	24.21	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		6,131.00000	5,992	33.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		58.00000	0,069	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,539.00000	1,411	25.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,001	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,731.00000	5,593	32.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		11.00000	0,014	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		3,042.00000	2,906	29.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		67.00000	0,080	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,398.00000	1,272	24.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		6,081.00000	5,942	32.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,831.00000	5,692	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		10.00000	0,013	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,141.00000	3,005	30.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		60.00000	0,072	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,491.00000	1,364	25.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,001	32.84	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	15/03/2010	Foreign Exchange Future	13.20	Put		5,681.00000	5,543	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		12.00000	0,015	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,993.00000	2,857	29.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		70.00000	0,084	24.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,351.00000	1,226	24.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,981.00000	5,842	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		44.00000	0,051	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,825.00000	1,693	26.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		40.00000	0,047	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,921.00000	1,789	27.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,281.00000	6,142	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		33.00000	0,040	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		2,114.00000	1,982	27.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,481.00000	6,342	33.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		3.00000	0,003	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,384.00000	4,245	32.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		26.00000	0,032	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,307.00000	2,174	28.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,631.00000	6,492	34.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		2.00000	0,003	32.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,533.00000	4,395	32.42	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	11.95	Call		2.00000	0,003	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,433.00000	4,295	32.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,381.00000	6,242	33.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		3.00000	0,004	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,284.00000	4,146	32.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		3.00000	0,004	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,184.00000	4,046	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		29.00000	0,036	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,210.00000	2,078	28.19	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	33.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,431.00000	6,292	33.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		3.00000	0,004	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,334.00000	4,196	32.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		3.00000	0,004	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,234.00000	4,096	32.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		4.00000	0,005	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		4,135.00000	3,997	32.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		4.00000	0,005	32.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		4,035.00000	3,897	32.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,001	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,781.00000	5,643	32.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		11.00000	0,013	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		3,092.00000	2,955	30.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		52.00000	0,062	25.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,633.00000	1,504	25.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,881.00000	5,742	32.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		8.00000	0,010	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,389.00000	3,252	30.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		9.00000	0,011	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,290.00000	3,153	30.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		10.00000	0,012	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,191.00000	3,054	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		48.00000	0,056	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,729.00000	1,598	26.15	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,931.00000	5,792	32.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		9.00000	0,011	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,240.00000	3,103	30.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		46.00000	0,054	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,777.00000	1,646	26.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		6,031.00000	5,892	32.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		5.00000	0,006	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,936.00000	3,798	31.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		5.00000	0,006	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,836.00000	3,698	31.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		6.00000	0,007	31.43	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,737.00000	3,599	31.43	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	15/03/2010	Foreign Exchange Future	11.15	Call		6.00000	0,008	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,637.00000	3,500	31.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		7.00000	0,008	31.01	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,538.00000	3,400	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		7.00000	0,009	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,438.00000	3,301	30.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		8.00000	0,010	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,339.00000	3,202	30.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		42.00000	0,049	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,873.00000	1,741	26.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,181.00000	6,042	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		4.00000	0,005	32.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		4,085.00000	3,947	32.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		4.00000	0,006	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,985.00000	3,848	31.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		5.00000	0,006	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,886.00000	3,748	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		5.00000	0,007	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,786.00000	3,649	31.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		6.00000	0,007	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,687.00000	3,549	31.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		6.00000	0,008	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,587.00000	3,450	31.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		37.00000	0,043	27.44	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	9.50	Put		2,018.00000	1,885	27.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		5,032.00000	4,893	32.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		13.00000	0,016	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,944.00000	2,808	29.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		14.00000	0,017	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,845.00000	2,709	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		16.00000	0,019	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,747.00000	2,611	29.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		17.00000	0,022	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,648.00000	2,514	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		20.00000	0,024	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,551.00000	2,416	28.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		22.00000	0,027	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,453.00000	2,319	28.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		27.00000	0,034	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,258.00000	2,126	28.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,002	32.51	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,783.00000	4,644	32.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		24.00000	0,030	28.51	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,355.00000	2,222	28.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		5.00000	0,006	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,926.00000	3,788	31.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		7.00000	0,009	30.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,488.00000	3,351	30.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		0.00000	0,000	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		8,081.00000	7,942	37.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		3,919.00000	4,058	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		8,031.00000	7,892	36.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		3,969.00000	4,108	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,181.00000	8,042	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,819.00000	3,958	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	32.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,281.00000	8,142	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		224.00000	0,273	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		505.00000	0,415	20.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		782.00000	0,902	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		63.00000	0,044	18.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,723.00000	1,862	22.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		4.00000	0,004	22.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,719.00000	2,859	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,001	29.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,719.00000	3,858	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	37.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,331.00000	8,192	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,331.00000	6,192	33.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,669.00000	3,808	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,381.00000	8,242	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,619.00000	3,758	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,931.00000	7,792	36.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,069.00000	4,208	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,981.00000	7,842	36.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,019.00000	4,158	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,231.00000	8,092	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,231.00000	6,092	33.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,769.00000	3,908	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	37.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,431.00000	8,292	37.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,569.00000	3,708	32.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.78890	7.64960		19.87	1,168,335.00	150	19,371.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		237.00000	0,273	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		987.00000	0,884	21.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,501.00000	8,362	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		6.00000	0,008	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,506.00000	6,369	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,500.00000	3,640	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	29.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,551.00000	8,412	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		6.00000	0,007	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,556.00000	6,418	33.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,451.00000	3,590	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	29.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,651.00000	8,512	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,950.00000	8,811	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,150.00000	9,011	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		3.00000	0,004	33.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,153.00000	7,015	33.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		49.00000	0,056	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,199.00000	3,067	29.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		9,100.00000	8,961	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		3.00000	0,004	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		7,103.00000	6,965	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		51.00000	0,057	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,151.00000	3,018	29.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		1,910.00000	2,047	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		10.00000	0,008	20.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		2,902.00000	3,041	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		2.00000	0,002	26.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		9,050.00000	8,911	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		3.00000	0,004	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		7,053.00000	6,915	33.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,850.00000	8,712	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,900.00000	8,762	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,800.00000	8,662	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		4.00000	0,005	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,804.00000	6,666	33.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		540.00000	0,622	19.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		340.00000	0,283	19.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,249.00000	1,378	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		49.00000	0,039	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,206.00000	2,344	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		6.00000	0,005	22.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,201.00000	3,340	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	27.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		0.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,700.00000	8,562	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		5.00000	0,006	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,705.00000	6,567	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,340.00000	1,471	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		40.00000	0,032	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,305.00000	2,444	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		5.00000	0,005	22.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,301.00000	3,440	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	28.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,601.00000	8,462	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		650.00000	0,742	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		250.00000	0,203	18.85	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,433.00000	1,565	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		33.00000	0,026	19.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,401.00000	3,540	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	29.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		5.00000	0,006	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,655.00000	6,517	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		16.00000	0,019	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,166.00000	5,030	32.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		257.00000	0,296	21.56	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		907.00000	0,807	21.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		621.00000	0,710	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		271.00000	0,221	18.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,386.00000	1,518	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		36.00000	0,029	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,355.00000	2,493	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		5.00000	0,004	22.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,351.00000	3,490	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	28.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		228.00000	0,262	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		1,028.00000	0,923	22.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		181.00000	0,208	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,281.00000	1,169	23.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		4.00000	0,005	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,954.00000	6,816	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		4.00000	0,005	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,904.00000	6,766	33.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		34.00000	0,038	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,934.00000	3,799	30.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		4.00000	0,005	33.46	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	14.50	Put		6,854.00000	6,716	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		188.00000	0,216	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,238.00000	1,127	22.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,032.00000	1,154	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		82.00000	0,065	18.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		1,959.00000	2,097	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		9.00000	0,008	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		2,952.00000	3,091	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		2.00000	0,002	26.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		219.00000	0,252	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		1,069.00000	0,963	22.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		516.00000	0,595	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		366.00000	0,306	19.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,156.00000	2,295	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		6.00000	0,006	21.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,151.00000	3,290	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		14.00000	0,016	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,414.00000	5,277	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		25.00000	0,029	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,425.00000	4,290	31.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		43.00000	0,049	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,443.00000	3,310	29.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		211.00000	0,242	22.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		1,111.00000	1,003	22.41	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	7.55	Call		492.00000	0,569	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		392.00000	0,330	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,160.00000	1,287	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		60.00000	0,048	18.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,107.00000	2,245	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		7.00000	0,006	21.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,101.00000	3,240	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		14.00000	0,016	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,464.00000	5,327	33.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		25.00000	0,028	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,475.00000	4,339	32.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		42.00000	0,047	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,492.00000	3,358	29.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		203.00000	0,233	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,153.00000	1,044	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,116.00000	1,242	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		66.00000	0,053	18.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,057.00000	2,196	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		7.00000	0,007	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,051.00000	3,190	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	26.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		14.00000	0,015	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,514.00000	5,376	33.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		41.00000	0,046	29.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,541.00000	3,407	29.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		195.00000	0,224	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,195.00000	1,085	22.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,072.00000	1,198	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		72.00000	0,059	18.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,008.00000	2,146	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		8.00000	0,007	20.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,001.00000	3,141	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,002	26.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		13.00000	0,014	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,663.00000	5,525	33.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		22.00000	0,025	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,672.00000	4,536	32.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		38.00000	0,043	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,688.00000	3,554	30.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		174.00000	0,200	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,324.00000	1,211	23.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		392.00000	0,451	19.87	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		542.00000	0,462	19.87	0.00	0	300.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		954.00000	1,067	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		104.00000	0,078	18.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,862.00000	1,998	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		12.00000	0,009	20.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,852.00000	2,991	25.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		375.00000	0,432	20.04	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		575.00000	0,493	20.04	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		916.00000	1,027	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		116.00000	0,088	18.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,813.00000	1,949	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		13.00000	0,010	20.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,802.00000	2,941	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		12.00000	0,013	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,762.00000	5,624	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		36.00000	0,041	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,786.00000	3,652	30.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		162.00000	0,186	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,412.00000	1,297	23.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		359.00000	0,414	20.21	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		609.00000	0,525	20.21	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		879.00000	0,988	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		129.00000	0,099	18.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,765.00000	1,900	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		15.00000	0,011	19.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,752.00000	2,891	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		11.00000	0,013	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,861.00000	5,724	33.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		35.00000	0,039	30.86	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	11.50	Put		3,885.00000	3,750	30.86	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		10.00000	0,012	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		6,060.00000	5,923	34.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		17.00000	0,020	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		5,067.00000	4,931	32.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		31.00000	0,035	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		4,081.00000	3,946	31.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		52.00000	0,059	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		3,102.00000	2,970	28.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		10.00000	0,012	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		6,010.00000	5,873	34.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		18.00000	0,020	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		5,018.00000	4,881	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		32.00000	0,036	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		4,032.00000	3,897	31.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		710.00000	0,807	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		210.00000	0,168	18.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,526.00000	1,660	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		26.00000	0,021	19.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,504.00000	2,642	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		4.00000	0,003	23.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		11.00000	0,012	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,961.00000	5,823	34.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		33.00000	0,037	31.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,983.00000	3,848	31.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		55.00000	0,062	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		3,005.00000	2,873	28.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		141.00000	0,161	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,591.00000	1,472	24.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		303.00000	0,350	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		753.00000	0,661	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		742.00000	0,841	18.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		192.00000	0,152	18.57	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,574.00000	1,707	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		24.00000	0,018	19.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,553.00000	2,692	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		12.00000	0,013	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,812.00000	5,674	33.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		36.00000	0,040	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,836.00000	3,701	30.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		344.00000	0,397	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		644.00000	0,558	20.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		843.00000	0,950	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		143.00000	0,111	18.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,717.00000	1,852	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		17.00000	0,013	19.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,703.00000	2,841	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		3.00000	0,002	24.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		12.00000	0,014	33.70	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	14/06/2010	Foreign Exchange Future	13.35	Put		5,712.00000	5,575	33.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		21.00000	0,024	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,721.00000	4,585	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		37.00000	0,042	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,737.00000	3,603	30.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		157.00000	0,179	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,457.00000	1,340	23.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		168.00000	0,193	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,368.00000	1,254	23.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		15.00000	0,017	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,365.00000	5,228	33.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		26.00000	0,030	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,376.00000	4,241	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		151.00000	0,173	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,501.00000	1,384	23.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		809.00000	0,913	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		159.00000	0,124	18.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,669.00000	1,804	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		19.00000	0,015	19.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		13.00000	0,015	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,563.00000	5,426	33.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		40.00000	0,045	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,590.00000	3,456	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		132.00000	0,151	24.61	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,682.00000	1,562	24.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Call		679.00000	0,774	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		229.00000	0,185	18.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,479.00000	1,612	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		29.00000	0,023	19.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,454.00000	2,593	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		4.00000	0,004	23.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		29.00000	0,033	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,229.00000	4,094	31.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		128.00000	0,146	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,728.00000	1,607	24.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		146.00000	0,167	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,546.00000	1,428	24.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		593.00000	0,680	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		293.00000	0,241	19.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,851.00000	7,712	32.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		7.00000	0,009	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,357.00000	6,220	34.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		19.00000	0,022	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,869.00000	4,733	32.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		44.00000	0,050	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,394.00000	3,261	29.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,204.00000	1,333	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		54.00000	0,044	18.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,653.00000	2,792	24.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.60	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,150.00000	4,289	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		8,101.00000	7,962	31.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		5.00000	0,007	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,605.00000	6,468	33.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		39.00000	0,044	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,639.00000	3,505	30.24	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		268.00000	0,308	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		868.00000	0,769	21.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		992.00000	1,110	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		92.00000	0,071	18.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,404.00000	2,543	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		3,900.00000	4,039	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		124.00000	0,141	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,774.00000	1,652	24.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		469.00000	0,543	19.50	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		419.00000	0,354	19.50	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		22.00000	0,026	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,622.00000	4,487	32.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		28.00000	0,032	31.74	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,278.00000	4,143	31.74	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	9.15	Call		137.00000	0,156	24.44	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,637.00000	1,517	24.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		120.00000	0,136	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,820.00000	1,697	25.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		447.00000	0,519	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		447.00000	0,380	19.59	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		23.00000	0,026	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,573.00000	4,437	32.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		103.00000	0,116	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		2,053.00000	1,927	25.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		109.00000	0,124	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,959.00000	1,835	25.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		428.00000	0,496	19.68	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		478.00000	0,407	19.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		100.00000	0,113	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		2,100.00000	1,974	26.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		106.00000	0,120	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		2,006.00000	1,881	25.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		113.00000	0,128	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,913.00000	1,789	25.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		409.00000	0,473	19.78	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		509.00000	0,434	19.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		19.00000	0,022	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,919.00000	4,783	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		291.00000	0,335	21.05	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	8.15	Put		791.00000	0,696	21.05	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		17.00000	0,019	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		5,117.00000	4,980	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		53.00000	0,061	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		3,053.00000	2,922	28.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		57.00000	0,064	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,957.00000	2,825	28.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		60.00000	0,068	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,860.00000	2,729	28.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		247.00000	0,284	21.73	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		947.00000	0,845	21.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		18.00000	0,021	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,968.00000	4,832	32.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		58.00000	0,066	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,908.00000	2,777	28.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		62.00000	0,070	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,812.00000	2,681	28.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		279.00000	0,322	21.22	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		829.00000	0,733	21.22	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		20.00000	0,023	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,820.00000	4,684	32.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		64.00000	0,072	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,764.00000	2,633	28.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		68.00000	0,077	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,668.00000	2,538	27.76	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	10.15	Call		72.00000	0,082	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,572.00000	2,443	27.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		77.00000	0,088	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,477.00000	2,349	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		82.00000	0,094	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,382.00000	2,255	27.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		87.00000	0,100	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,287.00000	2,161	26.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		93.00000	0,107	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,193.00000	2,068	26.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		316.00000	0,365	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		716.00000	0,626	20.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		24.00000	0,027	32.08	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,524.00000	4,388	32.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		116.00000	0,132	25.29	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,866.00000	1,743	25.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		21.00000	0,023	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,771.00000	4,634	32.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		66.00000	0,075	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,716.00000	2,586	27.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		70.00000	0,080	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,620.00000	2,491	27.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		74.00000	0,085	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,524.00000	2,396	27.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		84.00000	0,097	26.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,334.00000	2,208	26.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		90.00000	0,104	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,240.00000	2,115	26.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		97.00000	0,110	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,147.00000	2,021	26.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		330.00000	0,380	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		680.00000	0,591	20.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		79.00000	0,091	27.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,429.00000	2,302	27.14	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		8,051.00000	7,912	32.00	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		3,950.00000	4,089	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		9.00000	0,011	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		6,109.00000	5,972	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		30.00000	0,035	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		4,130.00000	3,996	31.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,151.00000	8,012	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		9.00000	0,011	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,159.00000	6,022	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		30.00000	0,034	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,180.00000	4,045	31.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,850.00000	3,989	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	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	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,301.00000	8,162	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		8.00000	0,009	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,308.00000	6,170	34.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		27.00000	0,031	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,327.00000	4,192	31.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,700.00000	3,839	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	30.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,201.00000	8,062	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		8.00000	0,010	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,208.00000	6,071	34.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,800.00000	3,939	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,850.00000	9,711	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,251.00000	8,112	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		8.00000	0,010	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,258.00000	6,121	34.19	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,750.00000	3,889	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	31.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,351.00000	8,212	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,650.00000	3,789	30.50	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	4.00	Put		0.00000	0,000	30.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,401.00000	8,262	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		7.00000	0,008	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,407.00000	6,269	34.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		775.00000	0,877	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		175.00000	0,138	18.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,621.00000	1,755	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		21.00000	0,016	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,603.00000	2,742	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,600.00000	3,740	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	30.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,951.00000	7,812	32.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,050.00000	4,189	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		8,001.00000	7,862	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,000.00000	4,139	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,451.00000	8,312	31.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		6.00000	0,008	33.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,456.00000	6,319	33.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,550.00000	3,690	29.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	29.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.92430	7.78080		20.00	0.00	0	365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		14.00000	0,016	35.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		8,083.00000	7,942	35.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		31.00000	0,035	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		6,100.00000	5,961	33.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		67.00000	0,075	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,136.00000	4,001	29.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		162.00000	0,182	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,231.00000	2,108	25.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,072.00000	1,190	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		141.00000	0,116	17.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		1,948.00000	2,089	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		17.00000	0,015	18.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		2,937.00000	3,079	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,005	24.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		3,932.00000	4,075	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		15.00000	0,017	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,034.00000	7,893	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		32.00000	0,036	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,051.00000	5,912	33.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		69.00000	0,076	29.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,088.00000	3,952	29.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		166.00000	0,186	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,185.00000	2,062	25.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		544.00000	0,618	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		563.00000	0,494	19.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,109.00000	1,231	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		128.00000	0,107	17.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,996.00000	2,138	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		15.00000	0,014	18.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,986.00000	3,129	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		5.00000	0,005	24.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,982.00000	4,125	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		526.00000	0,596	19.90	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		595.00000	0,522	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		14.00000	0,016	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,133.00000	7,992	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		31.00000	0,035	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,150.00000	6,011	33.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		66.00000	0,074	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,185.00000	4,050	30.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		157.00000	0,178	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,276.00000	2,154	25.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		508.00000	0,575	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		627.00000	0,551	20.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,036.00000	1,151	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	13/09/2010	Foreign Exchange Future	6.90	Put		155.00000	0,127	17.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,901.00000	2,040	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		20.00000	0,016	18.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,887.00000	3,030	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	23.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,882.00000	4,025	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		14.00000	0,016	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,183.00000	8,042	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		30.00000	0,034	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,199.00000	6,060	33.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		65.00000	0,072	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,234.00000	4,098	30.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		153.00000	0,173	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,322.00000	2,199	25.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		491.00000	0,556	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		660.00000	0,582	20.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,002.00000	1,114	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		171.00000	0,140	18.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,853.00000	1,992	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		22.00000	0,018	18.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,837.00000	2,980	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		6.00000	0,006	23.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,832.00000	3,976	28.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		1.00000	0,002	28.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		13.00000	0,015	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,282.00000	8,141	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		29.00000	0,032	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,298.00000	6,158	33.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		62.00000	0,069	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,331.00000	4,195	30.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		146.00000	0,164	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,415.00000	2,290	25.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		458.00000	0,520	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		727.00000	0,646	20.43	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		935.00000	1,042	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		204.00000	0,168	18.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,759.00000	1,897	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		28.00000	0,023	18.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,738.00000	2,881	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		7.00000	0,007	23.04	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,732.00000	3,876	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		1.00000	0,002	27.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		12.00000	0,014	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,331.00000	8,190	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		28.00000	0,032	33.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,347.00000	6,208	33.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		60.00000	0,068	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,379.00000	4,244	30.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		142.00000	0,160	26.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,461.00000	2,336	26.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		443.00000	0,503	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		762.00000	0,679	20.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		903.00000	1,008	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		222.00000	0,184	18.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,713.00000	1,850	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		32.00000	0,026	18.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,688.00000	2,831	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		7.00000	0,007	22.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,683.00000	3,826	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	27.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		12.00000	0,014	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,381.00000	8,240	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		28.00000	0,031	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,397.00000	6,257	33.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		59.00000	0,066	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,428.00000	4,292	30.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		138.00000	0,156	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,507.00000	2,382	26.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		428.00000	0,486	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		797.00000	0,712	20.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		871.00000	0,975	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		240.00000	0,201	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,667.00000	1,803	18.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		36.00000	0,029	18.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,639.00000	2,782	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,008	22.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,633.00000	3,776	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		11.00000	0,013	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,530.00000	8,389	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		26.00000	0,029	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,545.00000	6,405	33.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		56.00000	0,062	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,575.00000	4,438	30.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		128.00000	0,144	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,647.00000	2,520	26.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		783.00000	0,880	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		302.00000	0,256	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,531.00000	1,664	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		50.00000	0,040	18.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,490.00000	2,633	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		9.00000	0,009	21.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,483.00000	3,627	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		2.00000	0,003	26.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		11.00000	0,013	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,480.00000	8,339	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		27.00000	0,030	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,496.00000	6,356	33.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		57.00000	0,063	30.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,526.00000	4,389	30.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		132.00000	0,148	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,601.00000	2,474	26.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		401.00000	0,455	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		870.00000	0,781	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		812.00000	0,910	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		281.00000	0,236	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,576.00000	1,710	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		45.00000	0,036	18.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,540.00000	2,682	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,008	21.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,533.00000	3,676	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		11.00000	0,012	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,630.00000	8,488	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		25.00000	0,028	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,644.00000	6,504	33.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		53.00000	0,060	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,672.00000	4,536	30.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		122.00000	0,138	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,741.00000	2,614	26.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		363.00000	0,412	21.42	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		982.00000	0,888	21.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		729.00000	0,821	18.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		348.00000	0,297	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	13/09/2010	Foreign Exchange Future	6.40	Call		1,442.00000	1,574	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		61.00000	0,050	18.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,391.00000	2,534	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		10.00000	0,010	21.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,384.00000	3,527	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		388.00000	0,440	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		907.00000	0,816	21.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		15.00000	0,017	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,934.00000	7,793	34.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		33.00000	0,037	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,952.00000	5,813	32.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		71.00000	0,079	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,990.00000	3,855	29.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		174.00000	0,196	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,093.00000	1,972	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		586.00000	0,664	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		505.00000	0,440	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,188.00000	1,313	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		107.00000	0,089	17.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,095.00000	2,237	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		14.00000	0,013	19.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,086.00000	3,228	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,004	24.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,082.00000	4,225	28.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		15.00000	0,017	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,984.00000	7,843	34.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		33.00000	0,036	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,002.00000	5,862	32.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		70.00000	0,078	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,039.00000	3,904	29.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		170.00000	0,191	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,139.00000	2,017	25.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		565.00000	0,640	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		534.00000	0,466	19.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,148.00000	1,272	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		117.00000	0,098	17.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,045.00000	2,187	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		14.00000	0,013	19.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,036.00000	3,179	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	24.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,032.00000	4,175	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	28.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		13.00000	0,015	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,232.00000	8,091	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		30.00000	0,033	33.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,249.00000	6,109	33.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		63.00000	0,071	30.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,282.00000	4,147	30.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		149.00000	0,168	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,368.00000	2,244	25.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		474.00000	0,538	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		693.00000	0,614	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		968.00000	1,078	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		187.00000	0,154	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,806.00000	1,944	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		25.00000	0,020	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,788.00000	2,930	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,006	23.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,782.00000	3,926	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		1.00000	0,002	28.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		12.00000	0,014	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,431.00000	8,290	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		27.00000	0,031	33.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,446.00000	6,307	33.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		58.00000	0,065	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,477.00000	4,341	30.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		135.00000	0,152	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,554.00000	2,428	26.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		414.00000	0,470	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		833.00000	0,746	20.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		841.00000	0,942	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		260.00000	0,218	18.54	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,621.00000	1,756	18.12	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	13/09/2010	Foreign Exchange Future	6.20	Put		40.00000	0,032	18.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,589.00000	2,732	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		8.00000	0,008	22.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,583.00000	3,726	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		11.00000	0,013	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,580.00000	8,439	35.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		26.00000	0,029	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,595.00000	6,455	33.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		54.00000	0,061	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,623.00000	4,487	30.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		125.00000	0,141	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,694.00000	2,567	26.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		375.00000	0,426	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		944.00000	0,852	21.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		756.00000	0,850	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		325.00000	0,276	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,486.00000	1,619	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		55.00000	0,045	18.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,441.00000	2,583	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,009	21.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,434.00000	3,577	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		213.00000	0,241	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,732.00000	1,617	23.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			8.05520	7.91010		20.12	0.00	0	416.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		34.00000	0,038	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,074.00000	7,933	34.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		60.00000	0,067	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,100.00000	5,962	32.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		111.00000	0,123	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,151.00000	4,018	28.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		233.00000	0,260	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,273.00000	2,155	24.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		632.00000	0,706	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		672.00000	0,601	20.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,151.00000	1,268	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		191.00000	0,163	17.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,993.00000	2,133	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		33.00000	0,028	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,969.00000	3,114	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,963.00000	4,107	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		3.00000	0,002	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		452.00000	0,505	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		1,092.00000	1,000	21.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		33.00000	0,037	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,123.00000	7,982	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		59.00000	0,066	32.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,149.00000	6,011	32.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		109.00000	0,121	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,199.00000	4,066	29.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		228.00000	0,255	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,318.00000	2,200	25.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,118.00000	1,230	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		208.00000	0,175	17.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,947.00000	2,085	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		37.00000	0,030	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,920.00000	3,064	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		10.00000	0,009	22.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,913.00000	4,058	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		32.00000	0,036	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,172.00000	8,031	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		58.00000	0,065	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,198.00000	6,060	32.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		107.00000	0,119	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,247.00000	4,114	29.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		223.00000	0,249	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,363.00000	2,244	25.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		597.00000	0,667	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		737.00000	0,662	20.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,085.00000	1,195	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		225.00000	0,190	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,901.00000	2,038	18.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		41.00000	0,033	18.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,871.00000	3,015	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		11.00000	0,010	21.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,863.00000	4,008	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	26.55	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		32.00000	0,036	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,222.00000	8,081	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		58.00000	0,064	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,248.00000	6,109	32.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		105.00000	0,117	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,295.00000	4,162	29.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		218.00000	0,243	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,408.00000	2,288	25.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		580.00000	0,648	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		770.00000	0,693	20.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,053.00000	1,161	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		243.00000	0,206	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,855.00000	1,992	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		45.00000	0,037	18.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,821.00000	2,965	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,010	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,813.00000	3,958	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	26.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		614.00000	0,686	20.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		704.00000	0,631	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	13/12/2010	Foreign Exchange Future	16.15	Call		31.00000	0,035	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,271.00000	8,130	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		57.00000	0,063	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,297.00000	6,158	32.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		104.00000	0,115	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,344.00000	4,210	29.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		214.00000	0,238	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,454.00000	2,333	25.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		564.00000	0,630	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		804.00000	0,725	20.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,022.00000	1,128	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		262.00000	0,223	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,810.00000	1,946	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		50.00000	0,041	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,772.00000	2,916	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,011	21.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,764.00000	3,908	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		4.00000	0,003	26.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		30.00000	0,034	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,320.00000	8,179	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		56.00000	0,062	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,346.00000	6,207	32.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		102.00000	0,113	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,392.00000	4,258	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		209.00000	0,233	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,499.00000	2,378	25.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		548.00000	0,613	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		838.00000	0,758	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		992.00000	1,096	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		282.00000	0,241	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,765.00000	1,901	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		55.00000	0,046	18.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,723.00000	2,867	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		13.00000	0,012	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,714.00000	3,859	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,004	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		30.00000	0,033	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,370.00000	8,228	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		55.00000	0,061	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,395.00000	6,256	32.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		100.00000	0,111	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,440.00000	4,306	29.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		205.00000	0,228	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,545.00000	2,423	25.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		533.00000	0,596	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		873.00000	0,791	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		963.00000	1,065	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		303.00000	0,260	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,720.00000	1,855	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		60.00000	0,050	17.99	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	5.25	Call		2,674.00000	2,818	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		14.00000	0,013	21.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,664.00000	3,809	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		27.00000	0,031	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,567.00000	8,426	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		52.00000	0,057	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,592.00000	6,452	32.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		94.00000	0,103	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,634.00000	4,498	29.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		188.00000	0,210	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,728.00000	2,605	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		477.00000	0,533	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		1,017.00000	0,928	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		854.00000	0,947	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		394.00000	0,342	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,547.00000	1,678	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		87.00000	0,073	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,478.00000	2,621	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,016	20.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,465.00000	3,610	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	24.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		28.00000	0,031	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,518.00000	8,376	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		52.00000	0,058	32.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,542.00000	6,403	32.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		95.00000	0,105	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,585.00000	4,450	29.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		192.00000	0,214	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,682.00000	2,559	25.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		490.00000	0,548	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		980.00000	0,893	21.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		880.00000	0,976	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		370.00000	0,321	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,589.00000	1,722	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		79.00000	0,067	17.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,526.00000	2,670	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		16.00000	0,015	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,515.00000	3,660	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,005	24.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		440.00000	0,492	21.60	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,130.00000	1,037	21.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		27.00000	0,030	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,617.00000	8,475	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		51.00000	0,056	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,641.00000	6,501	32.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		92.00000	0,102	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,682.00000	4,547	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		184.00000	0,205	26.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,774.00000	2,650	26.05	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	13/12/2010	Foreign Exchange Future	8.50	Call		464.00000	0,519	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		1,054.00000	0,964	21.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		828.00000	0,920	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		418.00000	0,365	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,504.00000	1,635	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		94.00000	0,080	17.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,429.00000	2,572	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,017	20.07	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,416.00000	3,560	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		6.00000	0,005	24.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		518.00000	0,579	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		908.00000	0,824	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		35.00000	0,039	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,975.00000	7,834	34.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		62.00000	0,068	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,002.00000	5,863	31.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		115.00000	0,126	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,055.00000	3,921	28.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		244.00000	0,271	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,184.00000	2,066	24.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		671.00000	0,749	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		611.00000	0,544	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,223.00000	1,345	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		163.00000	0,140	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,088.00000	2,230	18.63	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	13/12/2010	Foreign Exchange Future	5.85	Put		28.00000	0,025	18.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,068.00000	3,213	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	22.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,062.00000	4,207	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,002	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		35.00000	0,038	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,025.00000	7,883	34.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		61.00000	0,067	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,051.00000	5,912	31.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		113.00000	0,125	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,103.00000	3,970	28.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		239.00000	0,265	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,229.00000	2,110	24.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		651.00000	0,727	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		641.00000	0,572	19.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,186.00000	1,306	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		176.00000	0,151	17.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,040.00000	2,182	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		30.00000	0,027	18.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,019.00000	3,163	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		9.00000	0,008	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,013.00000	4,157	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		3.00000	0,002	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		29.00000	0,033	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,419.00000	8,278	34.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		54.00000	0,060	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,444.00000	6,305	32.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		98.00000	0,109	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,488.00000	4,354	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		200.00000	0,223	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,590.00000	2,468	25.66	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		934.00000	1,034	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		324.00000	0,279	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,676.00000	1,810	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		66.00000	0,055	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,625.00000	2,768	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		15.00000	0,013	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,614.00000	3,759	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		28.00000	0,032	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,468.00000	8,327	34.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		53.00000	0,059	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,493.00000	6,354	32.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		97.00000	0,107	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,537.00000	4,402	29.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		196.00000	0,219	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,636.00000	2,514	25.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		504.00000	0,564	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		944.00000	0,859	20.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		907.00000	1,005	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		347.00000	0,300	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,633.00000	1,766	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		73.00000	0,061	17.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,576.00000	2,719	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		16.00000	0,014	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,565.00000	3,709	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		5.00000	0,004	25.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		43.00000	0,048	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,183.00000	7,043	33.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		77.00000	0,085	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,217.00000	5,080	30.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		150.00000	0,166	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,290.00000	3,161	27.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		349.00000	0,390	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,489.00000	1,385	22.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,860.00000	5,005	26.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	26.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.41710	12.31870		17.45	4,594,327.00	370	33,385.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,581.00000	9,483	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	46.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,581.00000	7,483	46.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	42.75	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,581.00000	5,483	42.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	35.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,581.00000	3,483	35.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		479.00000	0,559	19.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		60.00000	0,042	19.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,421.00000	1,519	24.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		2.00000	0,002	24.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,419.00000	2,517	30.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	30.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,281.00000	9,183	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	41.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,281.00000	5,183	41.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		740.00000	0,831	19.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		21.00000	0,014	19.94	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,719.00000	2,817	30.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	30.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,081.00000	8,983	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	45.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,081.00000	6,983	45.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	41.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,081.00000	4,983	41.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	32.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,081.00000	2,983	32.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		163.00000	0,200	17.45	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	12.40	Put		244.00000	0,183	17.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		929.00000	1,024	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		10.00000	0,007	20.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,919.00000	2,018	28.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,001	28.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,919.00000	3,017	31.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	31.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		8,931.00000	8,833	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	45.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		6,931.00000	6,833	45.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	41.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		4,931.00000	4,833	41.00	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,001	32.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		2,931.00000	2,834	32.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		233.00000	0,291	17.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		164.00000	0,124	17.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		1,074.00000	1,171	21.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		5.00000	0,004	21.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		2,069.00000	2,167	29.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	29.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		3,069.00000	3,167	32.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	32.02	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,831.00000	8,733	47.54	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	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	45.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,831.00000	6,733	45.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	40.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,831.00000	4,733	40.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		295.00000	0,360	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		126.00000	0,093	18.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,173.00000	1,270	22.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		4.00000	0,003	22.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,169.00000	2,267	29.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	29.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,169.00000	3,267	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	32.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,681.00000	8,583	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	45.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,681.00000	6,583	45.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	40.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,681.00000	4,583	40.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		400.00000	0,476	18.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		81.00000	0,059	18.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,322.00000	1,419	23.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3.00000	0,002	23.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,319.00000	2,417	29.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	29.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,319.00000	3,417	33.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	33.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,731.00000	8,633	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	45.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,731.00000	6,633	45.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	40.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,731.00000	4,633	40.46	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		363.00000	0,436	18.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		94.00000	0,069	18.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,272.00000	1,370	23.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3.00000	0,003	23.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,269.00000	2,367	29.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	29.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,269.00000	3,367	32.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	32.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,131.00000	9,033	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	45.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,131.00000	7,033	45.90	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	41.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,131.00000	5,033	41.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	33.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,131.00000	3,033	33.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		145.00000	0,179	17.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		276.00000	0,212	17.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		881.00000	0,975	20.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		12.00000	0,008	20.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,870.00000	1,968	28.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		1.00000	0,001	28.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,869.00000	2,967	31.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	31.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,231.00000	9,133	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	46.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,231.00000	7,133	46.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	41.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,231.00000	5,133	41.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	33.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,231.00000	3,133	33.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		115.00000	0,142	18.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		346.00000	0,275	18.18	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		786.00000	0,879	20.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		17.00000	0,012	20.10	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,770.00000	1,868	27.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		1.00000	0,001	27.56	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,769.00000	2,867	30.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	30.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,481.00000	9,383	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	46.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,481.00000	7,383	46.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	42.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,481.00000	5,383	42.48	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		562.00000	0,647	19.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		43.00000	0,030	19.32	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,521.00000	1,619	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		2.00000	0,002	25.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,531.00000	9,433	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	42.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,531.00000	5,433	42.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	35.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,531.00000	3,433	35.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		520.00000	0,603	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		51.00000	0,036	19.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,469.00000	2,567	30.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	30.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,431.00000	9,333	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	46.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,431.00000	7,333	46.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	42.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,431.00000	5,333	42.34	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	34.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,431.00000	3,333	34.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		605.00000	0,692	19.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		36.00000	0,025	19.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,570.00000	1,668	25.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		1.00000	0,001	25.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,569.00000	2,667	30.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	30.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,381.00000	9,283	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	46.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,381.00000	7,283	46.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	42.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,381.00000	5,283	42.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	34.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,381.00000	3,283	34.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		649.00000	0,738	19.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		30.00000	0,021	19.63	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,620.00000	1,718	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		1.00000	0,001	26.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,619.00000	2,717	30.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	30.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,331.00000	9,233	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	46.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,331.00000	7,233	46.24	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	42.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,331.00000	5,233	42.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	34.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,331.00000	3,233	34.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		90.00000	0,111	18.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		421.00000	0,344	18.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		694.00000	0,784	19.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		25.00000	0,017	19.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,670.00000	1,768	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,001	26.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,669.00000	2,767	30.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	30.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,181.00000	9,083	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	45.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,181.00000	7,083	45.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	41.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,181.00000	5,083	41.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,181.00000	3,083	33.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		129.00000	0,159	17.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		310.00000	0,242	17.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		833.00000	0,927	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		14.00000	0,010	20.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,820.00000	1,918	27.97	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		1.00000	0,001	27.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,819.00000	2,917	31.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	31.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		8,981.00000	8,883	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	45.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		6,981.00000	6,883	45.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,001	32.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		2,981.00000	2,884	32.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		205.00000	0,259	17.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		186.00000	0,142	17.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		2,019.00000	2,117	29.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	29.05	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		3,019.00000	3,117	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	31.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,031.00000	8,933	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	45.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,031.00000	6,933	45.73	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	41.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,031.00000	4,933	41.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		977.00000	1,073	20.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		8.00000	0,006	20.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,969.00000	2,068	28.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,001	28.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	47.54	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	14/12/2009	Foreign Exchange Future	21.20	Put		8,881.00000	8,783	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	45.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,881.00000	6,783	45.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	40.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,881.00000	4,783	40.87	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		263.00000	0,324	18.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		144.00000	0,107	18.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,124.00000	1,221	22.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		5.00000	0,004	22.21	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,119.00000	2,217	29.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	29.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,119.00000	3,217	32.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	32.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,781.00000	8,683	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	45.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,781.00000	6,683	45.29	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	40.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,781.00000	4,683	40.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,223.00000	1,320	23.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		4.00000	0,003	23.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,219.00000	2,317	29.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	29.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		10.00000	0,012	23.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,241.00000	1,145	23.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		13.00000	0,015	22.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,144.00000	1,048	22.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		16.00000	0,019	22.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,047.00000	0,952	22.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		20.00000	0,025	21.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		951.00000	0,858	21.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		33.00000	0,041	20.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		764.00000	0,674	20.62	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		55.00000	0,068	19.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		586.00000	0,501	19.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		70.00000	0,087	19.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		501.00000	0,420	19.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		26.00000	0,032	21.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		857.00000	0,765	21.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		43.00000	0,053	20.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		674.00000	0,586	20.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		80.00000	0,098	18.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		461.00000	0,381	18.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		102.00000	0,126	18.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		383.00000	0,309	18.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		38.00000	0,047	20.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		719.00000	0,630	20.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		49.00000	0,060	19.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		630.00000	0,543	19.89	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		11.00000	0,014	22.81	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	13.50	Put		1,192.00000	1,097	22.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		14.00000	0,017	22.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,095.00000	1,000	22.33	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		18.00000	0,022	21.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		999.00000	0,905	21.84	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		23.00000	0,028	21.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		904.00000	0,811	21.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		29.00000	0,036	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		810.00000	0,719	20.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	46.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,281.00000	7,183	46.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	43.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,781.00000	5,683	43.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	39.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,281.00000	4,183	39.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		328.00000	0,397	18.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		109.00000	0,080	18.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,720.00000	1,818	27.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,001	27.15	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,219.00000	3,317	32.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	32.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,719.00000	4,817	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	46.59	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,531.00000	7,433	46.59	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	18.35	Call		0.00000	0,000	43.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,031.00000	5,933	43.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	39.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,531.00000	4,433	39.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,001	32.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,031.00000	2,934	32.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		183.00000	0,228	17.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		214.00000	0,161	17.60	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,471.00000	1,569	25.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		2.00000	0,002	25.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,969.00000	3,067	31.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	31.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,469.00000	4,567	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	47.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		7,981.00000	7,883	47.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	44.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,481.00000	6,383	44.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	41.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		4,981.00000	4,883	41.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	35.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,481.00000	3,383	35.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		62.00000	0,077	19.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		543.00000	0,460	19.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		1,025.00000	1,122	21.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		6.00000	0,005	21.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,519.00000	2,617	30.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	30.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		4,019.00000	4,117	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		9.00000	0,011	23.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,290.00000	1,194	23.30	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		6.00000	0,007	24.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,437.00000	1,340	24.03	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		8.00000	0,009	23.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,339.00000	1,242	23.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		7.00000	0,008	23.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,388.00000	1,291	23.79	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		6.00000	0,007	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,487.00000	1,390	24.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		1.00000	0,001	30.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,732.00000	2,634	30.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		1.00000	0,001	30.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,632.00000	2,534	30.37	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		4.00000	0,005	25.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,635.00000	1,538	25.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		5.00000	0,006	24.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,536.00000	1,439	24.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		1.00000	0,001	31.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,832.00000	2,734	31.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		1.00000	0,001	29.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,432.00000	2,334	29.22	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		1.00000	0,001	28.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,332.00000	2,234	28.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		1.00000	0,001	28.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,232.00000	2,134	28.07	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		1.00000	0,002	27.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,132.00000	2,035	27.49	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		2.00000	0,002	26.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,033.00000	1,935	26.96	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		2.00000	0,003	26.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		1,933.00000	1,836	26.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		3.00000	0,003	25.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,834.00000	1,736	25.98	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		3.00000	0,004	25.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,734.00000	1,637	25.50	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		4.00000	0,004	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,685.00000	1,587	25.25	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		4.00000	0,005	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,585.00000	1,488	24.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		2.00000	0,002	27.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,083.00000	1,985	27.20	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		2.00000	0,002	26.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		1,983.00000	1,885	26.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		2.00000	0,003	26.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,883.00000	1,786	26.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		3.00000	0,003	25.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,784.00000	1,686	25.74	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	34.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,281.00000	3,183	34.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		1.00000	0,001	31.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,882.00000	2,784	31.81	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		1.00000	0,001	31.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,782.00000	2,684	31.23	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		1.00000	0,001	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,682.00000	2,584	30.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		1.00000	0,001	30.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,582.00000	2,484	30.08	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		1.00000	0,001	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,482.00000	2,384	29.51	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		1.00000	0,001	28.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,382.00000	2,284	28.93	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		1.00000	0,001	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,282.00000	2,184	28.36	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		1.00000	0,002	27.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,182.00000	2,085	27.78	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		1.00000	0,001	29.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,532.00000	2,434	29.80	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,081.00000	7,983	47.54	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	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	44.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,081.00000	5,983	44.09	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	38.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,081.00000	3,983	38.72	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,919.00000	4,017	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	43.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		5,981.00000	5,883	43.82	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	38.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		3,981.00000	3,883	38.14	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,031.00000	7,933	47.45	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	38.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,031.00000	3,933	38.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,969.00000	4,067	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,231.00000	8,133	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	44.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,231.00000	6,133	44.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	39.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,231.00000	4,133	39.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,769.00000	3,867	35.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	35.40	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	47.54	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	14/12/2009	Foreign Exchange Future	20.60	Put		8,281.00000	8,183	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	44.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,281.00000	6,183	44.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,719.00000	3,817	35.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	35.16	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,331.00000	8,233	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	44.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,331.00000	6,233	44.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	39.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,331.00000	4,233	39.39	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,669.00000	3,767	34.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	34.91	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,381.00000	8,283	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	44.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,381.00000	6,283	44.61	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	39.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,381.00000	4,283	39.52	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,619.00000	3,717	34.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	34.67	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,581.00000	8,483	47.54	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		6,581.00000	6,483	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	40.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,581.00000	4,483	40.06	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,419.00000	3,517	33.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	33.71	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,531.00000	8,433	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	44.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,531.00000	6,433	44.86	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,469.00000	3,567	33.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	33.95	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,631.00000	8,533	47.54	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		6,631.00000	6,533	45.04	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	40.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,631.00000	4,533	40.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		439.00000	0,517	18.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		70.00000	0,050	18.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,371.00000	1,469	24.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		2.00000	0,002	24.27	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,369.00000	2,467	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	29.92	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,369.00000	3,467	33.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	33.47	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	47.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,831.00000	7,733	47.11	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	43.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,831.00000	5,733	43.42	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	37.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,831.00000	3,733	37.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,169.00000	4,267	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,569.00000	3,667	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	34.43	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,569.00000	4,667	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,519.00000	3,617	34.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	34.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,519.00000	4,617	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,669.00000	4,767	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,631.00000	7,533	46.76	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	42.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,631.00000	5,533	42.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	36.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,631.00000	3,533	36.13	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,369.00000	4,467	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	36.12	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	20.20	Call		0.00000	0,000	47.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,881.00000	7,783	47.19	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	43.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,881.00000	5,783	43.55	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	37.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,881.00000	3,783	37.57	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,119.00000	4,217	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,131.00000	8,033	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	44.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,131.00000	6,033	44.17	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	38.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,131.00000	4,033	38.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,869.00000	3,967	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	35.88	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,419.00000	4,517	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	46.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,681.00000	7,583	46.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	43.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,681.00000	5,583	43.01	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	36.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,681.00000	3,583	36.41	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,319.00000	4,417	36.12	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	8.00	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	47.28	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		7,931.00000	7,833	47.28	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		5,931.00000	5,833	43.68	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	37.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		3,931.00000	3,833	37.85	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		4,069.00000	4,167	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	36.12	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,181.00000	8,083	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	44.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,181.00000	6,083	44.26	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	38.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,181.00000	4,083	38.99	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,819.00000	3,917	35.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	35.64	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,431.00000	8,333	47.54	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	44.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,431.00000	6,333	44.69	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	39.66	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,431.00000	4,333	39.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future			12.62900	12.53380		17.33	1,136,610.00	90	1,797.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	30.20	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	22.00	Put		9,466.00000	9,371	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,002	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,467.00000	7,373	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		5.00000	0,006	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,471.00000	5,377	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		34.00000	0,037	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,500.00000	3,408	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		147.00000	0,159	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,613.00000	1,530	21.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		323.00000	0,351	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		789.00000	0,722	18.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		766.00000	0,830	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		232.00000	0,201	16.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,575.00000	1,664	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		41.00000	0,035	17.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,543.00000	2,637	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,008	20.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,616.00000	9,521	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,617.00000	7,522	29.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		5.00000	0,005	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,621.00000	5,526	27.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		31.00000	0,033	25.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,647.00000	3,554	25.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		132.00000	0,142	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,748.00000	1,663	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		285.00000	0,310	18.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		901.00000	0,831	18.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		675.00000	0,733	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		291.00000	0,254	16.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,437.00000	1,524	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		53.00000	0,045	16.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,395.00000	2,489	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,010	19.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,566.00000	9,471	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,567.00000	7,472	29.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		5.00000	0,005	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,571.00000	5,476	27.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		32.00000	0,034	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,598.00000	3,505	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		137.00000	0,147	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,703.00000	1,618	21.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		297.00000	0,323	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		863.00000	0,794	18.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		704.00000	0,765	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		270.00000	0,236	16.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,483.00000	1,571	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		49.00000	0,042	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,444.00000	2,538	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,009	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,387.00000	3,482	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	23.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		8,966.00000	8,871	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		2.00000	0,002	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		6,968.00000	6,873	28.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,816.00000	8,722	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		2.00000	0,002	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,818.00000	6,723	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		11.00000	0,012	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,827.00000	4,733	26.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		54.00000	0,058	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,870.00000	2,779	24.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		242.00000	0,263	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,058.00000	0,984	19.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		565.00000	0,617	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		381.00000	0,338	17.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,258.00000	1,343	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		74.00000	0,064	16.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,197.00000	2,291	18.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		13.00000	0,012	18.92	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	15/03/2010	Foreign Exchange Future	9.35	Call		3,188.00000	3,283	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,667.00000	8,572	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		2.00000	0,002	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,668.00000	6,573	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		12.00000	0,014	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,678.00000	4,585	26.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		60.00000	0,065	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,726.00000	2,636	24.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		273.00000	0,297	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		939.00000	0,868	19.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		646.00000	0,703	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		312.00000	0,274	16.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,392.00000	1,479	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		58.00000	0,050	16.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,345.00000	2,439	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,010	19.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,337.00000	3,432	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	23.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,717.00000	8,622	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		2.00000	0,002	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,718.00000	6,623	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		12.00000	0,013	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,728.00000	4,634	26.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		58.00000	0,063	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,774.00000	2,684	24.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		263.00000	0,285	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		979.00000	0,906	19.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		618.00000	0,673	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		334.00000	0,294	16.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,347.00000	1,433	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		63.00000	0,054	16.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,296.00000	2,390	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		12.00000	0,011	19.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,288.00000	3,382	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		4.00000	0,003	23.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,866.00000	8,772	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		2.00000	0,002	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,868.00000	6,773	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		10.00000	0,011	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,876.00000	4,782	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		52.00000	0,056	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		2,918.00000	2,827	24.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		233.00000	0,252	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,099.00000	1,023	19.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		539.00000	0,590	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		405.00000	0,361	17.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,214.00000	1,299	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		80.00000	0,070	16.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,148.00000	2,242	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		14.00000	0,013	18.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,138.00000	3,233	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	22.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,116.00000	9,021	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		2.00000	0,002	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,118.00000	7,023	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,266.00000	9,171	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		2.00000	0,002	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,268.00000	7,173	29.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,516.00000	9,421	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,517.00000	7,422	29.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		5.00000	0,006	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,521.00000	5,427	27.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		33.00000	0,035	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,549.00000	3,456	25.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		309.00000	0,336	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		825.00000	0,757	18.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		735.00000	0,797	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	12.05	Put		251.00000	0,218	16.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,528.00000	1,617	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		44.00000	0,038	17.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,493.00000	2,588	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,009	20.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,416.00000	9,321	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,002	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,417.00000	7,323	29.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,366.00000	9,271	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		2.00000	0,002	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,368.00000	7,273	29.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,316.00000	9,221	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		2.00000	0,002	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,318.00000	7,223	29.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,216.00000	9,121	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		2.00000	0,002	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,218.00000	7,123	28.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,066.00000	8,971	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		2.00000	0,002	28.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,068.00000	6,973	28.71	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	21.55	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,016.00000	8,921	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		2.00000	0,002	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,018.00000	6,923	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		8,916.00000	8,821	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		2.00000	0,002	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		6,918.00000	6,823	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		10.00000	0,011	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		4,926.00000	4,832	26.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		50.00000	0,054	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		2,966.00000	2,875	24.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		224.00000	0,243	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,140.00000	1,064	19.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		515.00000	0,564	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		431.00000	0,385	17.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,171.00000	1,255	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		87.00000	0,076	16.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		2,099.00000	2,193	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		15.00000	0,014	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		3,089.00000	3,183	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		5.00000	0,004	22.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Put		8,767.00000	8,672	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		2.00000	0,002	28.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,768.00000	6,673	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		11.00000	0,012	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,777.00000	4,683	26.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		28.00000	0,030	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,794.00000	3,701	26.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		56.00000	0,060	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,822.00000	2,731	24.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		119.00000	0,128	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,885.00000	1,799	22.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		252.00000	0,274	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,018.00000	0,945	19.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		591.00000	0,645	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		357.00000	0,316	16.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,302.00000	1,388	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		68.00000	0,059	16.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,247.00000	2,341	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		13.00000	0,012	19.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,238.00000	3,333	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,004	23.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		142.00000	0,153	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,658.00000	1,574	21.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		6.00000	0,007	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,372.00000	5,278	27.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Call		16.00000	0,018	26.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,382.00000	4,289	26.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		36.00000	0,039	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,402.00000	3,310	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		76.00000	0,082	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,442.00000	2,353	23.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		158.00000	0,171	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,524.00000	1,442	20.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		351.00000	0,381	18.17	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		717.00000	0,652	18.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		832.00000	0,899	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		198.00000	0,170	16.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,668.00000	1,758	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		34.00000	0,029	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,642.00000	2,736	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,007	20.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		8.00000	0,009	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,124.00000	5,030	26.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		21.00000	0,023	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,137.00000	4,044	26.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		43.00000	0,047	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,159.00000	3,068	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		92.00000	0,100	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,208.00000	2,121	23.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		191.00000	0,207	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		1,307.00000	1,228	20.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		433.00000	0,471	17.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		549.00000	0,492	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		1,011.00000	1,086	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		127.00000	0,107	16.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,905.00000	1,997	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		21.00000	0,018	17.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,890.00000	2,985	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,006	21.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		7.00000	0,008	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,223.00000	5,129	26.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		19.00000	0,021	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,235.00000	4,142	26.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		40.00000	0,044	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,256.00000	3,165	25.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		85.00000	0,092	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,301.00000	2,213	23.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		177.00000	0,192	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,393.00000	1,313	20.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		398.00000	0,433	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		614.00000	0,554	17.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		937.00000	1,009	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		153.00000	0,130	16.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,810.00000	1,901	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		26.00000	0,022	17.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		2,791.00000	2,885	21.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		7.00000	0,006	21.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		9.00000	0,010	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,025.00000	4,931	26.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		23.00000	0,025	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,039.00000	3,946	26.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		46.00000	0,050	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,062.00000	2,971	24.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		99.00000	0,108	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,115.00000	2,029	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		207.00000	0,224	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,223.00000	1,145	19.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		471.00000	0,514	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		487.00000	0,435	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		1,089.00000	1,168	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		105.00000	0,089	16.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		2,002.00000	2,094	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		18.00000	0,015	18.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,989.00000	3,084	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		6.00000	0,007	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,322.00000	5,228	27.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		17.00000	0,019	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,333.00000	4,240	26.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		38.00000	0,041	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,354.00000	3,262	25.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		79.00000	0,085	23.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,395.00000	2,306	23.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		164.00000	0,177	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,480.00000	1,398	20.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		366.00000	0,398	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		682.00000	0,619	18.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		866.00000	0,935	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		182.00000	0,156	16.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,715.00000	1,805	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		31.00000	0,026	17.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,692.00000	2,786	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		8.00000	0,007	21.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		6.00000	0,006	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,422.00000	5,327	27.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		16.00000	0,017	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,432.00000	4,338	26.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		35.00000	0,038	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,451.00000	3,359	25.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		73.00000	0,079	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,489.00000	2,400	23.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		152.00000	0,165	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,568.00000	1,486	21.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		336.00000	0,366	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		752.00000	0,687	18.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		799.00000	0,864	16.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		215.00000	0,185	16.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,621.00000	1,711	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		37.00000	0,032	17.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,592.00000	2,687	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	20.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		7.00000	0,007	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,273.00000	5,178	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		18.00000	0,020	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,284.00000	4,191	26.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		39.00000	0,042	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,305.00000	3,213	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		82.00000	0,089	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,348.00000	2,260	23.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		170.00000	0,184	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,436.00000	1,355	20.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		381.00000	0,415	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		647.00000	0,586	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		901.00000	0,971	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		167.00000	0,142	16.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,762.00000	1,853	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		28.00000	0,024	17.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,741.00000	2,836	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	21.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		7.00000	0,008	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,173.00000	5,079	26.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		20.00000	0,022	26.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,186.00000	4,093	26.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		42.00000	0,045	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,208.00000	3,116	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		88.00000	0,096	23.12	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,254.00000	2,167	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		184.00000	0,199	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,350.00000	1,270	20.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		415.00000	0,451	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		581.00000	0,522	17.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		974.00000	1,047	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		140.00000	0,118	16.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,857.00000	1,949	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		23.00000	0,020	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,840.00000	2,935	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	21.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		8.00000	0,009	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,074.00000	4,980	26.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		22.00000	0,025	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,088.00000	3,996	26.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		45.00000	0,048	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,111.00000	3,019	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		96.00000	0,104	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,162.00000	2,075	22.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		199.00000	0,215	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,265.00000	1,186	20.13	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	12.60	Call		452.00000	0,491	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		518.00000	0,462	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		1,050.00000	1,125	16.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		116.00000	0,096	16.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,953.00000	2,045	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		19.00000	0,016	17.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,940.00000	3,034	22.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		6.00000	0,005	22.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		9.00000	0,010	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		4,975.00000	4,881	26.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		24.00000	0,026	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		3,990.00000	3,897	26.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		48.00000	0,052	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,014.00000	2,923	24.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		104.00000	0,111	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,070.00000	1,982	22.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		491.00000	0,539	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		457.00000	0,410	17.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,129.00000	1,211	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		95.00000	0,082	16.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		2,050.00000	2,143	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		16.00000	0,014	18.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		3,039.00000	3,134	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,005	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		215.00000	0,233	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	15/03/2010	Foreign Exchange Future	13.50	Put		1,181.00000	1,104	19.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,067.00000	7,972	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		3.00000	0,003	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,069.00000	5,974	27.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,935.00000	4,030	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,001	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		7,967.00000	7,872	30.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		3.00000	0,004	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		5,969.00000	5,875	27.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		4,035.00000	4,130	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,017.00000	7,922	30.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		3.00000	0,003	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,019.00000	5,924	27.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,985.00000	4,080	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,001	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,267.00000	8,172	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		3.00000	0,003	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,269.00000	6,174	27.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,736.00000	3,831	25.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,367.00000	8,272	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		3.00000	0,003	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,369.00000	6,274	27.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,636.00000	3,731	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	24.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,317.00000	8,222	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		3.00000	0,003	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,319.00000	6,224	27.59	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,686.00000	3,781	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	24.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,417.00000	8,322	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		3.00000	0,003	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,419.00000	6,324	27.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,586.00000	3,681	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	24.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,567.00000	8,472	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,002	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,568.00000	6,473	27.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		14.00000	0,015	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,580.00000	4,486	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		65.00000	0,070	23.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,631.00000	2,541	23.86	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,437.00000	3,532	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,617.00000	8,522	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		2.00000	0,002	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,618.00000	6,523	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		13.00000	0,014	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,629.00000	4,535	26.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		62.00000	0,068	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,678.00000	2,589	23.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,517.00000	8,422	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,003	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,518.00000	6,424	27.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		14.00000	0,016	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,530.00000	4,437	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		67.00000	0,073	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,583.00000	2,494	23.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,487.00000	3,582	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	24.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	29.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,817.00000	7,722	29.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Call		4.00000	0,004	27.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,820.00000	5,725	27.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		27.00000	0,029	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,843.00000	3,750	26.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		115.00000	0,123	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		1,931.00000	1,844	22.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,185.00000	4,280	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,584.00000	4,679	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,537.00000	3,631	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		3.00000	0,002	24.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,534.00000	4,629	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,684.00000	4,779	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,484.00000	4,579	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,117.00000	8,022	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		3.00000	0,003	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,119.00000	6,024	27.29	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,886.00000	3,981	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	25.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,384.00000	4,479	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	29.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,667.00000	7,572	29.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		4.00000	0,005	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,670.00000	5,576	27.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		30.00000	0,032	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,696.00000	3,603	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		127.00000	0,137	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,793.00000	1,708	21.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,334.00000	4,429	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		0.00000	0,000	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		7,917.00000	7,822	29.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		3.00000	0,004	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		5,919.00000	5,825	27.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		25.00000	0,027	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		3,941.00000	3,848	26.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		107.00000	0,115	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,023.00000	1,936	22.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		4,085.00000	4,180	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,167.00000	8,072	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		3.00000	0,003	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,169.00000	6,074	27.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,836.00000	3,931	25.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	25.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,867.00000	7,772	29.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		4.00000	0,004	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,870.00000	5,775	27.16	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		26.00000	0,028	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,892.00000	3,799	26.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		111.00000	0,119	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		1,977.00000	1,890	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,135.00000	4,230	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	25.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,217.00000	8,122	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		3.00000	0,003	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,219.00000	6,124	27.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,786.00000	3,881	25.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	25.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.83540	12.74260		17.79	0.00	0	852.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,310.00000	9,218	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		13.00000	0,014	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,320.00000	7,229	26.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,002	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,609.00000	9,517	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		10.00000	0,011	26.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,617.00000	7,526	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	14/06/2010	Foreign Exchange Future	21.85	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,110.00000	9,018	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		15.00000	0,016	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,122.00000	7,031	26.92	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		52.00000	0,055	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,159.00000	5,070	26.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		132.00000	0,140	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,239.00000	3,155	23.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,004	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		8,960.00000	8,869	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		17.00000	0,018	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		6,974.00000	6,883	26.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		56.00000	0,059	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,013.00000	4,924	26.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		142.00000	0,150	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,099.00000	3,015	23.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		4.00000	0,004	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,861.00000	8,769	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		18.00000	0,020	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,875.00000	6,785	27.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		413.00000	0,438	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,270.00000	1,203	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		736.00000	0,781	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		593.00000	0,546	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,187.00000	2,276	16.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		44.00000	0,041	16.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,159.00000	3,251	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,016	20.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		4.00000	0,005	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,661.00000	8,570	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		21.00000	0,023	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,678.00000	6,588	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		4.00000	0,004	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,711.00000	8,619	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		20.00000	0,022	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,727.00000	6,637	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		806.00000	0,856	17.30	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		513.00000	0,471	17.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,445.00000	1,522	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		152.00000	0,137	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,331.00000	2,420	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		38.00000	0,035	17.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,307.00000	3,399	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,014	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,160.00000	9,068	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		51.00000	0,054	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,208.00000	5,119	26.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		129.00000	0,136	23.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,286.00000	3,201	23.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,360.00000	9,268	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		12.00000	0,013	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,369.00000	7,278	26.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		46.00000	0,049	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,403.00000	5,314	26.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,002	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,509.00000	9,417	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		11.00000	0,012	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,518.00000	7,427	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		910.00000	0,965	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		417.00000	0,380	17.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,608.00000	1,687	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		115.00000	0,102	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,524.00000	2,614	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		31.00000	0,029	17.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,002	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,559.00000	9,467	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		10.00000	0,011	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,567.00000	7,476	26.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,567.00000	1,645	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		124.00000	0,110	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,475.00000	2,565	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		32.00000	0,030	17.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,003	26.50	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	22.20	Put		9,459.00000	9,368	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		11.00000	0,012	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,468.00000	7,377	26.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		300.00000	0,317	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,757.00000	1,682	20.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		517.00000	0,548	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		974.00000	0,913	18.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		938.00000	0,994	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		395.00000	0,359	16.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,650.00000	1,730	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		107.00000	0,095	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,572.00000	2,663	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		29.00000	0,028	18.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,410.00000	9,318	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		45.00000	0,048	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,452.00000	5,363	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		115.00000	0,122	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,522.00000	3,437	24.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,260.00000	9,168	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		13.00000	0,014	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,270.00000	7,179	26.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,210.00000	9,118	26.50	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	19.95	Call		14.00000	0,015	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,221.00000	7,130	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		50.00000	0,053	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,257.00000	5,168	26.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		126.00000	0,133	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,333.00000	3,248	23.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		3.00000	0,003	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,060.00000	8,968	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		15.00000	0,017	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,072.00000	6,982	26.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		53.00000	0,056	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,110.00000	5,021	26.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		135.00000	0,143	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,192.00000	3,108	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,183.00000	1,250	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		240.00000	0,215	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,999.00000	2,085	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		56.00000	0,050	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,962.00000	3,054	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		19.00000	0,019	19.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,004	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,010.00000	8,919	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		16.00000	0,017	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		7,023.00000	6,932	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		4.00000	0,004	26.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		8,911.00000	8,819	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		17.00000	0,019	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		6,924.00000	6,834	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		401.00000	0,426	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,308.00000	1,241	19.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,291.00000	1,363	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		198.00000	0,178	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,140.00000	2,228	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		47.00000	0,043	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		4.00000	0,004	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,811.00000	8,719	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		19.00000	0,020	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,826.00000	6,735	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		47.00000	0,050	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,354.00000	5,265	26.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		77.00000	0,081	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,384.00000	4,296	25.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		121.00000	0,127	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,428.00000	3,342	24.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		196.00000	0,207	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,503.00000	2,422	22.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		424.00000	0,450	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,231.00000	1,165	19.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		759.00000	0,806	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		566.00000	0,521	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	14/06/2010	Foreign Exchange Future	11.55	Call		1,367.00000	1,441	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		174.00000	0,156	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,235.00000	2,324	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		42.00000	0,039	17.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,208.00000	3,300	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		15.00000	0,015	20.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		292.00000	0,309	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,799.00000	1,724	20.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		37.00000	0,039	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,894.00000	5,804	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		95.00000	0,100	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		3,952.00000	3,865	24.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		149.00000	0,157	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,006.00000	2,922	23.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		995.00000	1,054	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		352.00000	0,319	16.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,735.00000	1,817	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		92.00000	0,082	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		39.00000	0,041	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,796.00000	5,706	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		580.00000	0,615	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		837.00000	0,780	18.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		1,055.00000	1,117	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		312.00000	0,282	16.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,822.00000	1,905	16.36	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	11.00	Put		79.00000	0,070	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,767.00000	2,858	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		24.00000	0,023	18.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		44.00000	0,047	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,501.00000	5,412	26.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		71.00000	0,075	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,528.00000	4,440	25.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		113.00000	0,119	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,570.00000	3,484	24.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		181.00000	0,192	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,638.00000	2,557	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		391.00000	0,414	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,348.00000	1,279	19.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		692.00000	0,735	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		649.00000	0,600	17.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,254.00000	1,325	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		211.00000	0,190	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		2,092.00000	2,180	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		49.00000	0,045	16.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		3,060.00000	3,152	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		17.00000	0,017	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,150.00000	1,216	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		257.00000	0,231	16.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,954.00000	2,039	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		61.00000	0,054	16.36	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	9.85	Call		2,913.00000	3,005	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		20.00000	0,020	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		57.00000	0,061	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		4,964.00000	4,876	26.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		93.00000	0,098	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,000.00000	3,913	25.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		532.00000	0,564	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		939.00000	0,879	18.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		966.00000	1,024	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		373.00000	0,339	16.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,621.00000	2,711	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		28.00000	0,026	18.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		38.00000	0,040	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,845.00000	5,755	27.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		97.00000	0,102	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,904.00000	3,817	24.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		152.00000	0,161	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		2,959.00000	2,876	23.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		324.00000	0,343	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,631.00000	1,558	20.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		563.00000	0,598	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		870.00000	0,813	18.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		1,024.00000	1,085	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		331.00000	0,300	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,778.00000	1,860	16.36	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	11.05	Put		85.00000	0,075	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,718.00000	2,809	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		25.00000	0,024	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		40.00000	0,042	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,747.00000	5,657	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		63.00000	0,067	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,770.00000	4,682	25.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		101.00000	0,106	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,808.00000	3,721	24.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		160.00000	0,169	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,867.00000	2,784	23.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		597.00000	0,633	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		804.00000	0,748	18.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,086.00000	1,149	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		293.00000	0,264	16.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,866.00000	1,949	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		73.00000	0,064	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,816.00000	2,907	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		23.00000	0,022	18.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		614.00000	0,652	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		771.00000	0,717	18.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,118.00000	1,182	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		275.00000	0,247	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,864.00000	2,956	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		21.00000	0,021	19.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		43.00000	0,046	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,550.00000	5,461	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		69.00000	0,073	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,576.00000	4,488	25.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		110.00000	0,116	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,617.00000	3,531	24.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		177.00000	0,187	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,684.00000	2,602	22.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		671.00000	0,713	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		678.00000	0,628	17.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,217.00000	1,288	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		224.00000	0,203	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		2,045.00000	2,132	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		52.00000	0,047	16.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		3,011.00000	3,103	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		18.00000	0,018	19.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		380.00000	0,403	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,387.00000	1,318	19.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		49.00000	0,051	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,306.00000	5,216	26.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		79.00000	0,083	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,336.00000	4,248	25.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		123.00000	0,130	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,380.00000	3,295	23.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		201.00000	0,212	22.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,458.00000	2,377	22.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		448.00000	0,476	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,155.00000	1,091	19.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		55.00000	0,058	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,062.00000	4,973	26.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		89.00000	0,094	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,096.00000	4,009	25.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		139.00000	0,146	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,146.00000	3,061	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		229.00000	0,241	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,236.00000	2,156	21.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		502.00000	0,533	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,009.00000	0,948	18.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		60.00000	0,064	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,867.00000	4,779	26.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,526.00000	1,604	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		133.00000	0,119	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,427.00000	2,517	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		34.00000	0,032	17.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,406.00000	3,498	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,013	20.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		65.00000	0,068	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,722.00000	4,633	25.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		103.00000	0,109	24.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,760.00000	3,674	24.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		271.00000	0,286	21.16	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		1,928.00000	1,851	21.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,485.00000	1,562	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		142.00000	0,127	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,379.00000	2,469	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		36.00000	0,034	17.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		99.00000	0,104	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,856.00000	3,769	24.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		156.00000	0,165	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,913.00000	2,830	23.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		258.00000	0,273	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,015.00000	1,938	21.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		436.00000	0,463	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,193.00000	1,128	19.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		782.00000	0,831	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		539.00000	0,496	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,406.00000	1,481	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		163.00000	0,146	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,283.00000	2,372	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		40.00000	0,037	17.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,258.00000	3,350	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	20.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		14.00000	0,015	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,171.00000	7,080	26.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		41.00000	0,043	26.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,698.00000	5,608	26.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		83.00000	0,087	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,240.00000	4,152	25.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		164.00000	0,173	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,821.00000	2,738	22.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		351.00000	0,371	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,508.00000	1,436	20.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		831.00000	0,882	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		488.00000	0,447	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,910.00000	1,994	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		67.00000	0,059	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,357.00000	3,448	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		14.00000	0,013	20.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,844.00000	4,936	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		333.00000	0,352	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,590.00000	1,517	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		12.00000	0,013	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,419.00000	7,328	26.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		36.00000	0,039	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		5,943.00000	5,854	27.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		73.00000	0,077	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,480.00000	4,392	25.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		145.00000	0,153	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,052.00000	2,968	23.38	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	14.15	Call		307.00000	0,326	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,714.00000	1,641	20.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		713.00000	0,758	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		620.00000	0,573	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,692.00000	1,773	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		99.00000	0,088	16.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,110.00000	3,202	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,017	19.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,595.00000	4,687	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		8.00000	0,009	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,865.00000	7,774	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		27.00000	0,029	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,384.00000	6,294	27.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		59.00000	0,062	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		4,916.00000	4,827	26.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		118.00000	0,124	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,475.00000	3,389	24.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		246.00000	0,259	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,103.00000	2,024	21.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		547.00000	0,581	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		904.00000	0,846	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,329.00000	1,402	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		186.00000	0,167	16.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,669.00000	2,760	18.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		26.00000	0,025	18.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,149.00000	4,241	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		42.00000	0,045	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,599.00000	5,510	26.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		68.00000	0,072	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,625.00000	4,537	25.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		108.00000	0,114	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,665.00000	3,579	24.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		172.00000	0,182	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,729.00000	2,647	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		285.00000	0,301	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,842.00000	1,766	20.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		370.00000	0,392	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,427.00000	1,357	19.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		488.00000	0,518	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,045.00000	0,983	18.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		651.00000	0,691	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		708.00000	0,656	17.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		883.00000	0,937	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		440.00000	0,402	17.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		316.00000	0,334	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,673.00000	1,599	20.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		41.00000	0,044	26.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,648.00000	5,559	26.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		66.00000	0,070	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,673.00000	4,585	25.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		106.00000	0,111	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,713.00000	3,626	24.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		168.00000	0,178	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,775.00000	2,693	22.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		360.00000	0,382	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,467.00000	1,397	20.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		474.00000	0,503	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,081.00000	1,018	18.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		633.00000	0,671	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		740.00000	0,686	17.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		857.00000	0,909	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		464.00000	0,424	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		341.00000	0,362	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,548.00000	1,477	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		61.00000	0,065	26.00	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,818.00000	4,730	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		461.00000	0,489	19.06	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,118.00000	1,054	19.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		278.00000	0,294	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,885.00000	1,809	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		7.00000	0,007	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,064.00000	7,972	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		33.00000	0,036	27.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,090.00000	6,001	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		87.00000	0,092	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,144.00000	4,057	25.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		223.00000	0,236	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,280.00000	2,201	22.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,951.00000	4,043	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		7.00000	0,008	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		7,964.00000	7,873	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		36.00000	0,038	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		5,993.00000	5,903	27.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		91.00000	0,096	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,048.00000	3,961	25.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		234.00000	0,247	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,191.00000	2,112	21.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		4,050.00000	4,142	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		7.00000	0,008	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,014.00000	7,923	26.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		35.00000	0,037	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,042.00000	5,952	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		4,001.00000	4,093	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		8.00000	0,008	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		6.00000	0,006	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,263.00000	8,171	26.50	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	19.00	Call		29.00000	0,031	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,286.00000	6,196	27.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,753.00000	3,845	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		10.00000	0,010	22.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		5.00000	0,006	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,362.00000	8,271	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		75.00000	0,079	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,432.00000	4,344	25.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		191.00000	0,202	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,548.00000	2,467	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,654.00000	3,746	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		11.00000	0,011	21.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		6.00000	0,006	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,313.00000	8,221	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		28.00000	0,030	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,335.00000	6,245	27.26	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,703.00000	3,795	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,010	21.94	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		5.00000	0,006	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,412.00000	8,321	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		26.00000	0,028	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,433.00000	6,343	27.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		186.00000	0,197	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,593.00000	2,512	22.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,604.00000	3,696	21.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		5.00000	0,005	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,562.00000	8,470	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		23.00000	0,025	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,580.00000	6,490	27.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,455.00000	3,547	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	0,012	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		5.00000	0,005	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,612.00000	8,520	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		22.00000	0,024	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,629.00000	6,539	27.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		5.00000	0,005	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,512.00000	8,420	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		24.00000	0,026	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,531.00000	6,441	27.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,505.00000	3,597	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		8.00000	0,009	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,815.00000	7,724	26.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		252.00000	0,266	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,059.00000	1,981	21.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,198.00000	4,290	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,005	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,554.00000	3,646	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	21.41	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	8.20	Call		4,545.00000	4,638	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,003	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,694.00000	4,787	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,002	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,495.00000	4,588	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		2.00000	0,003	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		7.00000	0,007	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,114.00000	8,022	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		32.00000	0,035	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,139.00000	6,050	27.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		85.00000	0,090	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,192.00000	4,105	25.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		217.00000	0,230	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,324.00000	2,245	22.08	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,901.00000	3,994	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,009	22.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		8.00000	0,008	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		7,915.00000	7,823	26.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		240.00000	0,253	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,147.00000	2,068	21.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		4,099.00000	4,191	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		6.00000	0,006	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,396.00000	4,488	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,003	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		9.00000	0,010	26.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,666.00000	7,575	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,346.00000	4,439	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		3.00000	0,004	22.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		6.00000	0,007	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,163.00000	8,072	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		31.00000	0,034	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,188.00000	6,099	27.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		211.00000	0,224	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,368.00000	2,289	22.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,852.00000	3,944	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		9.00000	0,009	22.47	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		4.00000	0,004	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,761.00000	8,669	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		20.00000	0,021	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,777.00000	6,686	27.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		6.00000	0,006	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,213.00000	8,121	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		30.00000	0,032	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,237.00000	6,147	27.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		81.00000	0,085	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,288.00000	4,200	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		206.00000	0,218	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,413.00000	2,333	22.25	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		3,802.00000	3,894	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	22.29	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	14/06/2010	Foreign Exchange Future	21.20	Call		5.00000	0,005	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,462.00000	8,370	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		25.00000	0,027	27.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,482.00000	6,392	27.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			11.21960	11.12000		14.50	168,294.00	15	30,786.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,580.00000	8,480	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	43.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,580.00000	6,480	43.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,680.00000	8,580	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	43.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,680.00000	6,580	43.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,330.00000	8,230	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	42.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,330.00000	6,230	42.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	38.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,330.00000	4,230	38.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,670.00000	1,770	23.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	23.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,670.00000	2,770	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	21.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,670.00000	3,770	31.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	31.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,230.00000	8,130	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	42.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,230.00000	6,130	42.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	38.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,230.00000	4,130	38.09	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		76.00000	0,097	15.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		306.00000	0,227	15.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		777.00000	0,875	19.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		7.00000	0,005	19.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,770.00000	1,870	23.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	23.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,770.00000	2,870	20.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	20.68	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,770.00000	3,870	33.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	33.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,130.00000	8,030	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	42.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,130.00000	6,030	42.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		104.00000	0,132	14.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		234.00000	0,162	14.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		874.00000	0,973	19.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		4.00000	0,003	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	14/12/2009	Foreign Exchange Future	8.25	Call		2,870.00000	2,970	20.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	20.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,870.00000	3,970	34.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	34.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,480.00000	8,380	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	42.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,480.00000	6,380	42.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,730.00000	8,630	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	43.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,730.00000	6,630	43.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,780.00000	8,680	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	43.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,780.00000	6,680	43.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,630.00000	8,530	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	43.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,630.00000	6,530	43.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,530.00000	8,430	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	42.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,530.00000	6,430	42.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	46.59	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	19.50	Put		8,380.00000	8,280	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	42.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,380.00000	6,280	42.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,280.00000	8,180	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	42.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,280.00000	6,180	42.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	38.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,280.00000	4,180	38.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		65.00000	0,082	15.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		345.00000	0,262	15.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		729.00000	0,826	18.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		9.00000	0,006	18.89	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,720.00000	1,820	23.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	23.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,720.00000	2,820	20.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	20.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,720.00000	3,820	32.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	32.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,180.00000	8,080	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	42.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,180.00000	6,080	42.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	46.58	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,080.00000	7,980	46.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	41.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,080.00000	5,980	41.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	37.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,080.00000	3,980	37.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	31.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,080.00000	2,980	31.56	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		121.00000	0,154	14.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		201.00000	0,134	14.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		923.00000	1,022	19.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		3.00000	0,002	19.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,920.00000	2,020	24.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	24.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,920.00000	3,020	20.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	20.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,920.00000	4,020	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	37.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,180.00000	4,080	37.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	32.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,180.00000	3,080	32.19	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		89.00000	0,113	15.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		269.00000	0,193	15.04	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		826.00000	0,924	19.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		6.00000	0,004	19.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,820.00000	1,920	23.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	23.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,820.00000	2,920	20.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	20.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,820.00000	3,920	34.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	34.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	38.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,380.00000	4,280	38.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	33.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,380.00000	3,280	33.43	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		48.00000	0,059	16.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		428.00000	0,339	16.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		634.00000	0,729	18.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		14.00000	0,009	18.34	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,620.00000	1,720	23.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	23.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,620.00000	2,720	21.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	21.33	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,620.00000	3,720	31.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	31.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	38.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,480.00000	4,380	38.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		34.00000	0,042	16.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		514.00000	0,422	16.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,520.00000	1,620	22.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	22.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,520.00000	2,620	21.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	21.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,520.00000	3,620	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	29.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	38.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,630.00000	4,530	38.92	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,370.00000	1,470	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	21.95	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,370.00000	2,470	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	22.41	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,370.00000	3,470	27.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	27.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	39.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,730.00000	4,630	39.13	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		330.00000	0,409	16.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		60.00000	0,039	16.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,271.00000	1,370	21.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		1.00000	0,000	21.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,270.00000	2,370	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	22.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,270.00000	3,370	25.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	25.51	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	39.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		4,930.00000	4,830	39.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	36.85	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	15.05	Put		3,930.00000	3,830	36.85	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		1,072.00000	1,171	20.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2.00000	0,001	20.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		2,070.00000	2,170	23.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		3,070.00000	3,170	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	39.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		4,980.00000	4,880	39.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		162.00000	0,216	15.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		142.00000	0,096	15.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		1,022.00000	1,121	20.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2.00000	0,001	20.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		3,020.00000	3,120	21.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	21.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	39.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,880.00000	4,780	39.44	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	36.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,880.00000	3,780	36.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		10.00000	0,011	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		890.00000	0,791	18.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		222.00000	0,288	15.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		102.00000	0,068	15.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,121.00000	1,221	20.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		1.00000	0,001	20.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,120.00000	2,220	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	23.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,120.00000	3,220	23.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	23.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	39.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,780.00000	4,680	39.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	35.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,780.00000	3,680	35.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		13.00000	0,015	18.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		793.00000	0,695	18.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		292.00000	0,367	16.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		72.00000	0,047	16.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,221.00000	1,320	21.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		1.00000	0,000	21.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,220.00000	2,320	23.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	23.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,220.00000	3,320	24.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	24.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		41.00000	0,050	16.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		471.00000	0,380	16.40	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	38.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,530.00000	4,430	38.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,470.00000	1,570	22.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	22.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,470.00000	2,570	21.98	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	8.65	Put		0.00000	0,000	21.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,470.00000	3,570	28.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	28.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	38.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,580.00000	4,480	38.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	34.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,580.00000	3,480	34.67	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		25.00000	0,030	17.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		605.00000	0,510	17.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		453.00000	0,541	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		33.00000	0,021	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,420.00000	1,520	22.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	22.17	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,420.00000	2,520	22.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	22.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,420.00000	3,520	27.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	27.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	39.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,680.00000	4,580	39.02	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	35.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,680.00000	3,580	35.29	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		18.00000	0,022	17.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		698.00000	0,602	17.76	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		370.00000	0,452	16.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		50.00000	0,032	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,321.00000	1,420	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		1.00000	0,000	21.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,320.00000	2,420	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	22.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,320.00000	3,420	26.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	26.30	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		8.00000	0,009	19.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		938.00000	0,839	19.11	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		16.00000	0,018	18.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		746.00000	0,648	18.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		21.00000	0,026	17.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		651.00000	0,556	17.49	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	44.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		6,980.00000	6,880	44.03	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,480.00000	5,380	40.69	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	37.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		3,980.00000	3,880	37.16	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		7.00000	0,008	19.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		987.00000	0,888	19.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		542.00000	0,634	17.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		22.00000	0,014	17.79	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		2,020.00000	2,120	23.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	23.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	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	18.25	Put		7,130.00000	7,030	44.38	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	41.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,630.00000	5,530	41.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	37.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,130.00000	4,030	37.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		411.00000	0,496	16.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		41.00000	0,026	16.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,870.00000	1,970	24.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	24.14	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	45.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,430.00000	7,330	45.07	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	41.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		5,930.00000	5,830	41.62	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	38.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,430.00000	4,330	38.50	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		191.00000	0,251	15.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		121.00000	0,081	15.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,570.00000	1,670	22.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	22.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	34.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,630.00000	3,530	34.98	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		11.00000	0,013	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		841.00000	0,743	18.57	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		56.00000	0,070	15.86	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		386.00000	0,300	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		256.00000	0,326	15.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		86.00000	0,056	15.87	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		681.00000	0,777	18.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		11.00000	0,007	18.61	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	34.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,530.00000	3,430	34.36	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		6.00000	0,007	19.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,036.00000	0,937	19.65	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		29.00000	0,036	16.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		559.00000	0,466	16.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		140.00000	0,184	14.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		170.00000	0,114	14.78	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		497.00000	0,587	17.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		27.00000	0,017	17.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		5.00000	0,005	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,135.00000	1,035	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	34.05	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,480.00000	3,380	34.05	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		5.00000	0,006	19.93	0.00	0	12,295.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,085.00000	0,986	19.93	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		4.00000	0,004	20.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,184.00000	1,084	20.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		3.00000	0,003	21.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,333.00000	1,233	21.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		3.00000	0,004	20.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,233.00000	1,134	20.74	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		1.00000	0,001	22.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,581.00000	1,481	22.64	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		2.00000	0,002	22.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,482.00000	1,382	22.10	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		2.00000	0,002	21.55	0.00	0	80.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,382.00000	1,282	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		3.00000	0,003	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,283.00000	1,183	21.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		1.00000	0,001	23.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,731.00000	1,631	23.45	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		1.00000	0,001	22.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,631.00000	1,531	22.91	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		2.00000	0,002	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,532.00000	1,432	22.37	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		2.00000	0,002	21.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,432.00000	1,332	21.82	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		1.00000	0,001	23.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,681.00000	1,581	23.18	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		1.00000	0,001	24.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,881.00000	1,781	24.27	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		1.00000	0,001	23.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,781.00000	1,681	23.72	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		1.00000	0,001	23.99	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,831.00000	1,731	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		2,980.00000	2,880	30.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		1.00000	0,000	24.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		1,981.00000	1,880	24.81	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	26.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,230.00000	2,130	26.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	25.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,030.00000	1,930	25.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		1.00000	0,001	24.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		1,931.00000	1,831	24.54	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	30.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,880.00000	2,780	30.32	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	29.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,780.00000	2,680	29.70	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	29.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,680.00000	2,580	29.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	28.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,580.00000	2,480	28.46	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	27.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,480.00000	2,380	27.84	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,380.00000	2,280	27.21	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	26.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,280.00000	2,180	26.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	25.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,180.00000	2,080	25.97	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	25.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,080.00000	1,980	25.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,130.00000	3,030	31.88	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	31.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,030.00000	2,930	31.25	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	30.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		2,930.00000	2,830	30.63	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	30.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,830.00000	2,730	30.01	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	29.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,730.00000	2,630	29.39	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	28.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,630.00000	2,530	28.77	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	28.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,530.00000	2,430	28.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	27.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,430.00000	2,330	27.53	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	26.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,330.00000	2,230	26.90	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	25.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,130.00000	2,030	25.66	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	35.60	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,730.00000	3,630	35.60	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	18.95	Call		0.00000	0,000	46.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,830.00000	7,730	46.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	41.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,830.00000	5,730	41.42	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	36.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,830.00000	3,730	36.23	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,171.00000	1,270	21.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		1.00000	0,000	21.08	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,170.00000	2,270	23.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	23.28	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,170.00000	3,270	23.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	23.94	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,170.00000	4,270	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	46.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,880.00000	7,780	46.12	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	41.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,880.00000	5,780	41.52	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,120.00000	4,220	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	46.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		7,930.00000	7,830	46.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		4,070.00000	4,170	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	46.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,030.00000	7,930	46.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	41.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,030.00000	5,930	41.83	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	37.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,030.00000	3,930	37.47	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		973.00000	1,072	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		3.00000	0,002	20.20	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,970.00000	2,070	24.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	24.15	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,970.00000	3,070	20.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	20.80	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,970.00000	4,070	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	46.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		7,980.00000	7,880	46.35	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	41.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		5,980.00000	5,880	41.73	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		4,020.00000	4,120	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	35.71	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,430.00000	8,330	46.59	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	42.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,430.00000	6,330	42.75	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		588.00000	0,681	18.06	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		18.00000	0,011	18.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,570.00000	2,670	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	21.55	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,570.00000	3,670	30.22	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.41240	11.31490		16.17	114,124.00	10	5,005.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,335.00000	8,238	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,336.00000	6,239	27.46	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		13.00000	0,014	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,348.00000	4,252	27.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		59.00000	0,060	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,394.00000	2,298	23.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		297.00000	0,319	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		632.00000	0,557	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		802.00000	0,877	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		137.00000	0,115	15.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,684.00000	1,780	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		19.00000	0,018	17.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,669.00000	2,766	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,666.00000	3,763	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,585.00000	8,488	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	17.90	Call		1.00000	0,001	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,586.00000	6,489	27.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,685.00000	8,588	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,686.00000	6,589	28.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,435.00000	8,338	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,436.00000	6,339	27.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		130.00000	0,134	20.24	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,415.00000	1,322	20.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,235.00000	8,138	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	27.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,236.00000	6,139	27.30	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		15.00000	0,015	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,250.00000	4,153	27.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		64.00000	0,065	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,299.00000	2,203	23.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		327.00000	0,352	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		562.00000	0,490	16.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		877.00000	0,955	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		112.00000	0,093	15.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,780.00000	1,877	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	15/03/2010	Foreign Exchange Future	9.55	Put		15.00000	0,015	18.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,768.00000	2,866	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,004	21.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,766.00000	3,863	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	26.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,085.00000	7,988	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	27.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,086.00000	5,989	27.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		17.00000	0,018	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,102.00000	4,006	27.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		73.00000	0,074	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,158.00000	2,062	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		377.00000	0,408	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		462.00000	0,396	16.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		995.00000	1,078	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		80.00000	0,066	15.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,926.00000	2,023	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		11.00000	0,011	18.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,917.00000	3,015	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,003	22.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,916.00000	4,013	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		1.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,135.00000	8,038	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	17.45	Call		1.00000	0,001	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		6,136.00000	6,039	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		16.00000	0,017	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,151.00000	4,055	27.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		70.00000	0,071	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,205.00000	2,109	23.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		359.00000	0,389	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		494.00000	0,427	16.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		955.00000	1,037	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		90.00000	0,075	15.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,877.00000	1,974	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		12.00000	0,012	18.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,868.00000	2,965	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,866.00000	3,963	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		1.00000	0,001	26.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,485.00000	8,388	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,486.00000	6,389	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,735.00000	8,638	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,736.00000	6,639	28.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	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	20.10	Put		8,785.00000	8,688	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,786.00000	6,689	28.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,635.00000	8,538	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,636.00000	6,539	27.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,535.00000	8,438	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,536.00000	6,439	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,385.00000	8,288	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,386.00000	6,289	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,285.00000	8,188	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,286.00000	6,189	27.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		14.00000	0,014	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,299.00000	4,202	27.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		62.00000	0,062	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,347.00000	2,250	23.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		312.00000	0,335	16.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		597.00000	0,523	16.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		839.00000	0,915	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		124.00000	0,103	15.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,732.00000	1,828	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		17.00000	0,016	17.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,718.00000	2,816	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,004	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,716.00000	3,813	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,185.00000	8,088	30.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,186.00000	6,089	27.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,035.00000	7,938	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	27.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,036.00000	5,939	27.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		19.00000	0,019	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,054.00000	3,957	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		36.00000	0,035	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,071.00000	2,973	25.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		76.00000	0,076	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,111.00000	2,014	22.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		159.00000	0,166	19.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,194.00000	1,104	19.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		396.00000	0,433	16.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		431.00000	0,371	16.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		1,036.00000	1,123	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		71.00000	0,061	15.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,975.00000	2,072	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		10.00000	0,010	18.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,967.00000	3,065	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,003	22.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,966.00000	4,063	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		1.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		15.00000	0,016	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,200.00000	4,104	27.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		32.00000	0,032	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,217.00000	3,120	25.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		67.00000	0,068	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,252.00000	2,156	23.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		141.00000	0,146	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,326.00000	1,234	19.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		343.00000	0,370	16.51	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		528.00000	0,458	16.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		915.00000	0,995	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		100.00000	0,083	15.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,829.00000	1,925	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		14.00000	0,013	18.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,818.00000	2,915	22.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.19	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	7.50	Call		3,816.00000	3,913	26.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	26.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		12.00000	0,013	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,397.00000	4,301	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		28.00000	0,028	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,413.00000	3,316	26.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		57.00000	0,058	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,442.00000	2,346	23.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		120.00000	0,124	20.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,505.00000	1,412	20.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		284.00000	0,304	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		669.00000	0,592	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		767.00000	0,839	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		152.00000	0,127	15.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,635.00000	1,731	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		20.00000	0,019	17.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,619.00000	2,716	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,616.00000	3,713	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	25.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		11.00000	0,012	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,446.00000	4,350	27.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		27.00000	0,027	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,462.00000	3,365	26.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		55.00000	0,055	23.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,490.00000	2,393	23.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		116.00000	0,119	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,551.00000	1,457	20.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		271.00000	0,290	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		706.00000	0,628	17.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		732.00000	0,802	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		167.00000	0,140	15.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,588.00000	1,683	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		23.00000	0,021	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,569.00000	2,667	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,005	21.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,566.00000	3,663	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	25.48	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		9.00000	0,009	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,644.00000	4,547	27.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		24.00000	0,024	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,659.00000	3,562	26.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		47.00000	0,048	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,682.00000	2,586	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		100.00000	0,102	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,735.00000	1,640	21.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		225.00000	0,240	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		860.00000	0,778	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		603.00000	0,663	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		238.00000	0,201	15.95	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	9.95	Call		1,398.00000	1,492	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		33.00000	0,030	16.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,370.00000	2,468	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		5.00000	0,006	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,366.00000	3,464	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,002	24.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		8.00000	0,009	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,693.00000	4,597	27.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		23.00000	0,023	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,708.00000	3,611	26.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		46.00000	0,046	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,731.00000	2,634	24.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		96.00000	0,098	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,781.00000	1,686	21.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		215.00000	0,229	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		900.00000	0,817	18.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		573.00000	0,631	15.98	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		258.00000	0,219	15.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,351.00000	1,445	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		36.00000	0,033	16.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,321.00000	2,418	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,006	20.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,316.00000	3,414	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,002	24.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		10.00000	0,011	27.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,545.00000	4,449	27.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		26.00000	0,025	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,561.00000	3,463	26.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		51.00000	0,051	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,586.00000	2,489	24.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		107.00000	0,110	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,642.00000	1,548	21.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		247.00000	0,263	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		782.00000	0,701	17.70	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		665.00000	0,730	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		200.00000	0,168	15.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,492.00000	1,587	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		27.00000	0,025	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,470.00000	2,567	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,005	20.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,466.00000	3,564	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,002	25.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		11.00000	0,011	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,496.00000	4,399	27.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		26.00000	0,026	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,511.00000	3,414	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		53.00000	0,053	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,538.00000	2,441	23.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		111.00000	0,114	20.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,596.00000	1,502	20.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		258.00000	0,276	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		743.00000	0,664	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		698.00000	0,766	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		183.00000	0,154	15.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,540.00000	1,635	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		25.00000	0,023	17.33	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,519.00000	2,617	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		4.00000	0,005	20.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,516.00000	3,614	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,002	25.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		10.00000	0,010	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,595.00000	4,498	27.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		25.00000	0,025	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,610.00000	3,513	26.56	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		49.00000	0,049	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,634.00000	2,537	24.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		104.00000	0,106	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,689.00000	1,594	21.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		236.00000	0,251	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		821.00000	0,739	17.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		633.00000	0,696	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		218.00000	0,184	15.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,445.00000	1,540	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		30.00000	0,028	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,420.00000	2,518	20.52	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	8.90	Put		5.00000	0,006	20.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		3,416.00000	3,514	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,002	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		7.00000	0,007	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,842.00000	4,745	27.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		21.00000	0,021	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,856.00000	3,759	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		41.00000	0,041	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,876.00000	2,779	24.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		87.00000	0,088	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		1,922.00000	1,826	22.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		189.00000	0,199	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,024.00000	0,937	18.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		489.00000	0,540	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		324.00000	0,278	16.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,213.00000	1,305	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		48.00000	0,043	16.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,172.00000	2,270	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		7.00000	0,008	19.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,167.00000	3,264	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		8.00000	0,008	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,743.00000	4,646	27.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		23.00000	0,022	26.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,758.00000	3,660	26.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		44.00000	0,044	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,779.00000	2,682	24.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		93.00000	0,094	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,828.00000	1,732	21.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		206.00000	0,218	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		941.00000	0,856	18.38	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		544.00000	0,599	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		279.00000	0,237	16.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,305.00000	1,398	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		40.00000	0,036	16.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,271.00000	2,369	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		6.00000	0,007	19.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,266.00000	3,364	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,002	24.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		7.00000	0,008	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,792.00000	4,696	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		22.00000	0,022	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,807.00000	3,710	27.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		42.00000	0,042	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,827.00000	2,730	24.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		90.00000	0,091	21.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,875.00000	1,779	21.94	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		516.00000	0,569	16.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		301.00000	0,257	16.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,259.00000	1,352	16.50	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	10.10	Put		44.00000	0,040	16.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,222.00000	2,319	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,007	19.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,217.00000	3,314	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		2.00000	0,002	23.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		7.00000	0,007	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,892.00000	4,795	27.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		21.00000	0,020	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		3,906.00000	3,808	27.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		40.00000	0,039	24.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		2,925.00000	2,827	24.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		84.00000	0,085	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,969.00000	1,873	22.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		181.00000	0,190	18.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,066.00000	0,978	18.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		464.00000	0,511	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		349.00000	0,299	16.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,167.00000	1,259	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		52.00000	0,047	16.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,123.00000	2,220	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		8.00000	0,008	19.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,117.00000	3,214	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		6.00000	0,006	27.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		4,941.00000	4,844	27.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		20.00000	0,020	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		3,955.00000	3,858	27.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		38.00000	0,038	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		2,973.00000	2,876	25.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		81.00000	0,082	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,016.00000	1,920	22.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		173.00000	0,182	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,108.00000	1,020	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		439.00000	0,484	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		374.00000	0,322	16.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,122.00000	1,213	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		57.00000	0,051	16.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		2,073.00000	2,171	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		8.00000	0,009	19.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		3,067.00000	3,164	23.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		197.00000	0,208	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		982.00000	0,896	18.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,000	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,836.00000	7,738	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		2.00000	0,002	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,837.00000	5,740	27.15	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,165.00000	4,263	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	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	15/03/2010	Foreign Exchange Future	19.30	Put		7,985.00000	7,888	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,002	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		5,986.00000	5,890	27.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		20.00000	0,019	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,005.00000	3,907	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		79.00000	0,079	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,064.00000	1,967	22.62	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		415.00000	0,458	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		400.00000	0,346	16.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		1,078.00000	1,168	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		63.00000	0,056	15.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		2,024.00000	2,122	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		9.00000	0,010	18.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		3,017.00000	3,115	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,003	23.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		4,015.00000	4,113	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		7,935.00000	7,838	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		2.00000	0,002	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		5,937.00000	5,840	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		4,065.00000	4,163	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		1.00000	0,000	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,786.00000	7,688	29.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		2.00000	0,002	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		5,787.00000	5,690	27.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,215.00000	4,313	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,001	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,000	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,886.00000	7,788	29.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		2.00000	0,002	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,887.00000	5,790	27.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,115.00000	4,213	27.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,001	27.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.59740	11.50170		17.44	10,553,634.00	910	1,855.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		408.00000	0,425	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,006.00000	0,928	18.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		461.00000	0,483	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		859.00000	0,786	17.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		434.00000	0,453	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		932.00000	0,856	18.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		17.00000	0,016	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,815.00000	7,719	30.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		41.00000	0,039	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,839.00000	5,742	29.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		88.00000	0,085	25.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,886.00000	3,788	25.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		213.00000	0,214	21.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,011.00000	1,917	21.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		685.00000	0,731	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		483.00000	0,434	16.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,328.00000	1,411	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		126.00000	0,114	16.32	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,230.00000	2,325	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		28.00000	0,028	17.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,211.00000	3,307	21.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		9.00000	0,010	21.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,204.00000	4,299	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		2.00000	0,002	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		15.00000	0,014	31.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,113.00000	8,017	31.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		37.00000	0,035	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,135.00000	6,038	29.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		78.00000	0,076	26.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,176.00000	4,079	26.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		184.00000	0,185	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,282.00000	2,188	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		557.00000	0,591	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		655.00000	0,594	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,097.00000	1,169	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		195.00000	0,172	16.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,944.00000	2,037	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		42.00000	0,040	17.06	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,914.00000	3,010	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
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		12.00000	0,013	20.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,906.00000	4,001	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		4.00000	0,004	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		14.00000	0,013	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,212.00000	8,116	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		35.00000	0,034	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,233.00000	6,137	29.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		75.00000	0,073	26.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,273.00000	4,176	26.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		175.00000	0,176	22.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,373.00000	2,279	22.58	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		523.00000	0,550	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		721.00000	0,653	17.44	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,029.00000	1,093	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		227.00000	0,196	16.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,852.00000	1,941	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		50.00000	0,044	16.75	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,816.00000	2,911	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		14.00000	0,014	19.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,807.00000	3,902	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		17.00000	0,015	30.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,865.00000	7,768	30.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		40.00000	0,038	29.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,888.00000	5,791	29.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		86.00000	0,083	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		3,934.00000	3,836	26.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		208.00000	0,209	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,056.00000	1,962	21.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		661.00000	0,706	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		509.00000	0,459	16.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,287.00000	1,370	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		135.00000	0,123	16.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,182.00000	2,277	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		30.00000	0,030	17.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,161.00000	3,257	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		9.00000	0,010	21.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,154.00000	4,249	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		2.00000	0,002	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		17.00000	0,015	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		7,915.00000	7,818	31.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		40.00000	0,037	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		5,938.00000	5,840	29.41	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		85.00000	0,082	26.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		3,983.00000	3,885	26.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		203.00000	0,204	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,101.00000	2,007	21.81	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		638.00000	0,682	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		536.00000	0,485	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,247.00000	1,328	16.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		145.00000	0,131	16.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,133.00000	2,229	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		31.00000	0,032	17.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,112.00000	3,208	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		10.00000	0,011	20.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,105.00000	4,200	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		3.00000	0,003	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		15.00000	0,014	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,063.00000	7,967	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		37.00000	0,036	29.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,085.00000	5,989	29.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		80.00000	0,077	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,128.00000	4,030	26.47	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		189.00000	0,189	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,237.00000	2,142	22.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		576.00000	0,612	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		624.00000	0,565	17.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,132.00000	1,208	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		180.00000	0,161	16.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,990.00000	2,084	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		38.00000	0,037	17.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,964.00000	3,059	20.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		12.00000	0,012	20.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,956.00000	4,051	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		16.00000	0,015	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		7,964.00000	7,868	31.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		39.00000	0,037	29.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		5,987.00000	5,890	29.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		83.00000	0,080	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,031.00000	3,933	26.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		198.00000	0,199	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,146.00000	2,052	21.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		616.00000	0,658	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		564.00000	0,511	17.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,207.00000	1,288	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		155.00000	0,141	16.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		2,085.00000	2,180	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		33.00000	0,033	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		3,062.00000	3,158	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		10.00000	0,011	20.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		4,055.00000	4,150	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		3.00000	0,003	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		16.00000	0,014	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,014.00000	7,917	31.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		38.00000	0,036	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,036.00000	5,939	29.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		82.00000	0,079	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,080.00000	3,982	26.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		194.00000	0,194	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	13.50	Put		2,192.00000	2,097	22.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		594.00000	0,635	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		592.00000	0,538	17.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,168.00000	1,248	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		166.00000	0,151	16.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		2,037.00000	2,132	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		35.00000	0,035	17.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		3,013.00000	3,109	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		11.00000	0,012	20.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		4,006.00000	4,100	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,003	23.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		13.00000	0,012	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,361.00000	8,265	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		33.00000	0,031	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,381.00000	6,284	29.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		70.00000	0,069	27.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,418.00000	4,322	27.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		162.00000	0,163	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,510.00000	2,416	22.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		476.00000	0,499	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		824.00000	0,752	17.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		933.00000	0,992	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		281.00000	0,245	16.24	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,716.00000	1,804	16.64	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		64.00000	0,057	16.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,669.00000	2,764	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		17.00000	0,017	19.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,657.00000	3,753	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		5.00000	0,006	22.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		13.00000	0,012	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,311.00000	8,215	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		33.00000	0,032	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,331.00000	6,235	29.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		72.00000	0,070	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,370.00000	4,273	26.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		166.00000	0,167	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,464.00000	2,370	22.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		491.00000	0,515	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		789.00000	0,718	17.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		964.00000	1,025	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		262.00000	0,228	16.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,761.00000	1,850	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		59.00000	0,053	16.68	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,718.00000	2,813	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		16.00000	0,016	19.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,707.00000	3,803	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		5.00000	0,006	23.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		12.00000	0,011	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,410.00000	8,314	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		32.00000	0,031	30.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,430.00000	6,334	30.01	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		69.00000	0,067	27.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,467.00000	4,370	27.09	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		159.00000	0,159	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,557.00000	2,462	23.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		902.00000	0,960	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		300.00000	0,263	16.32	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,671.00000	1,759	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		69.00000	0,062	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,620.00000	2,715	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		18.00000	0,018	19.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,608.00000	3,703	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		12.00000	0,011	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,460.00000	8,364	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		31.00000	0,030	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,479.00000	6,383	30.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		68.00000	0,066	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,516.00000	4,419	27.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		155.00000	0,155	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,603.00000	2,508	23.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		447.00000	0,468	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		895.00000	0,821	18.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		872.00000	0,929	16.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		320.00000	0,282	16.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,627.00000	1,714	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		75.00000	0,067	16.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,571.00000	2,666	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		19.00000	0,019	19.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,558.00000	3,654	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		6.00000	0,007	22.49	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		14.00000	0,013	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,262.00000	8,166	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		34.00000	0,033	29.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,282.00000	6,186	29.91	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		73.00000	0,072	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,321.00000	4,225	26.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		171.00000	0,172	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,419.00000	2,325	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		507.00000	0,532	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		755.00000	0,685	17.57	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		996.00000	1,059	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		244.00000	0,212	16.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,806.00000	1,895	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		54.00000	0,048	16.72	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,767.00000	2,862	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		15.00000	0,015	19.63	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,757.00000	3,853	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,006	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		12.00000	0,011	31.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,510.00000	8,414	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		30.00000	0,029	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,528.00000	6,432	30.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		66.00000	0,064	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,564.00000	4,467	27.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		151.00000	0,151	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,649.00000	2,554	23.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		843.00000	0,898	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		341.00000	0,301	16.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,583.00000	1,670	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		81.00000	0,073	16.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,522.00000	2,617	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		20.00000	0,020	18.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,508.00000	3,604	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		6.00000	0,007	22.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		11.00000	0,010	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,659.00000	8,563	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		28.00000	0,027	30.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,676.00000	6,580	30.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		62.00000	0,060	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,710.00000	4,613	27.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		141.00000	0,140	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,789.00000	2,693	23.53	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		396.00000	0,412	18.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,044.00000	0,965	18.60	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	11.15	Call		761.00000	0,811	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		409.00000	0,364	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,454.00000	1,538	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		102.00000	0,091	16.43	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,376.00000	2,471	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		24.00000	0,024	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,360.00000	3,455	21.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,008	21.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.96490	11.86130		17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		82.00000	0,083	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,421.00000	8,318	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		130.00000	0,132	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,469.00000	6,367	27.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		206.00000	0,211	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,545.00000	4,446	25.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		365.00000	0,376	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,704.00000	2,611	21.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		754.00000	0,787	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,093.00000	1,022	18.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,166.00000	1,226	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		505.00000	0,461	16.63	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,847.00000	1,932	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		186.00000	0,167	16.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,720.00000	2,816	16.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		59.00000	0,051	16.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,684.00000	3,787	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,022	19.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		803.00000	0,838	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		992.00000	0,923	17.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		81.00000	0,082	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,470.00000	8,367	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		129.00000	0,131	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,518.00000	6,416	28.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		204.00000	0,208	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,593.00000	4,493	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		359.00000	0,369	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,748.00000	2,654	22.07	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		739.00000	0,771	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,128.00000	1,056	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,140.00000	1,199	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		529.00000	0,484	16.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,807.00000	1,892	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		196.00000	0,177	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,673.00000	2,770	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		62.00000	0,055	16.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,635.00000	3,738	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	0,023	19.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		62.00000	0,063	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,151.00000	9,048	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		110.00000	0,112	28.79	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	13/12/2010	Foreign Exchange Future	18.95	Put		7,199.00000	7,097	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		171.00000	0,174	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,260.00000	5,159	26.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		289.00000	0,296	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,378.00000	3,281	23.22	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		561.00000	0,583	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,650.00000	1,568	19.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		837.00000	0,875	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		926.00000	0,860	17.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,304.00000	1,372	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		393.00000	0,357	16.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		2,051.00000	2,141	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		140.00000	0,126	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,953.00000	3,052	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		42.00000	0,037	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		65.00000	0,065	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,054.00000	8,950	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		113.00000	0,114	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,102.00000	6,999	28.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		175.00000	0,179	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,164.00000	5,064	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		298.00000	0,305	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,287.00000	3,190	23.05	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		583.00000	0,605	19.50	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,572.00000	1,490	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		874.00000	0,914	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		863.00000	0,799	17.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,367.00000	1,437	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		356.00000	0,322	16.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,136.00000	2,227	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		125.00000	0,112	16.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		3,049.00000	3,148	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	0,033	17.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		89.00000	0,090	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,228.00000	8,125	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		136.00000	0,138	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,275.00000	6,173	27.71	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		218.00000	0,222	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,357.00000	4,257	24.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		391.00000	0,402	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,530.00000	2,437	21.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		820.00000	0,856	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		959.00000	0,891	17.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,275.00000	1,341	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		414.00000	0,376	16.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		2,009.00000	2,098	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		148.00000	0,133	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,906.00000	3,004	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		45.00000	0,039	17.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,881.00000	3,985	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	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	20.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		85.00000	0,086	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,324.00000	8,221	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		133.00000	0,135	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,372.00000	6,270	27.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		212.00000	0,216	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,451.00000	4,351	25.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		378.00000	0,388	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,617.00000	2,523	21.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		786.00000	0,821	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,025.00000	0,956	18.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,220.00000	1,282	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		459.00000	0,417	16.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,927.00000	2,014	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		166.00000	0,149	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,813.00000	2,910	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		52.00000	0,045	17.04	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,783.00000	3,886	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		22.00000	0,021	19.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		76.00000	0,077	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,615.00000	8,512	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		124.00000	0,126	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,663.00000	6,561	28.17	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		196.00000	0,200	25.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,735.00000	4,635	25.48	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	13/12/2010	Foreign Exchange Future	14.40	Call		342.00000	0,352	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,881.00000	2,787	22.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		695.00000	0,724	18.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,234.00000	1,159	18.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		1,067.00000	1,120	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		606.00000	0,555	16.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,691.00000	1,772	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		230.00000	0,207	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,536.00000	2,631	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		75.00000	0,066	16.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,488.00000	3,590	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		27.00000	0,025	18.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		72.00000	0,073	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,761.00000	8,658	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		120.00000	0,122	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,809.00000	6,707	28.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		189.00000	0,192	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,878.00000	4,777	25.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		326.00000	0,335	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,015.00000	2,920	22.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		655.00000	0,681	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,344.00000	1,266	18.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		998.00000	1,047	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		687.00000	0,632	17.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,579.00000	1,657	16.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		268.00000	0,242	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		2,400.00000	2,494	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		89.00000	0,079	16.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,342.00000	3,443	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		31.00000	0,028	18.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		93.00000	0,094	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,082.00000	7,979	29.82	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		141.00000	0,143	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,130.00000	6,028	27.53	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		227.00000	0,231	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,216.00000	4,116	24.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		411.00000	0,423	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,400.00000	2,308	21.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		4,028.00000	4,132	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		17.00000	0,017	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		92.00000	0,093	29.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,131.00000	8,028	29.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		140.00000	0,142	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,179.00000	6,077	27.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		224.00000	0,229	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,263.00000	4,164	24.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		404.00000	0,416	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,443.00000	2,351	21.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		855.00000	0,894	17.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		894.00000	0,829	17.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,333.00000	1,402	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		372.00000	0,337	16.18	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,092.00000	2,183	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		131.00000	0,118	16.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		3,001.00000	3,099	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		40.00000	0,034	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,980.00000	4,084	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		19.00000	0,019	20.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		90.00000	0,091	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,179.00000	8,076	29.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		138.00000	0,140	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,227.00000	6,125	27.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		221.00000	0,225	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,310.00000	4,210	24.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		397.00000	0,409	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,486.00000	2,394	21.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,930.00000	4,034	20.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,019	20.42	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.50500	253.91800			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			321.62300	323.80300			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			298.40200	300.46700			8,952,060.00	3	589.00
ALBI	On	06/05/2010	Index Future			303.87300	305.97600			0.00	0	68.00
ALBI	On	05/08/2010	Index Future			309.12700	311.24500			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			6.86000	6.83080		15.90	2,277,520.00	332	12,115.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		8,019.00000	7,990	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	47.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		4,019.00000	3,990	47.89	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		1.00000	0,001	41.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		2,020.00000	1,991	41.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		982.00000	1,012	30.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		1.00000	0,002	30.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		1,981.00000	2,010	25.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	25.08	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		3,981.00000	4,010	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	59.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,969.00000	7,940	59.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	53.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,969.00000	5,940	53.86	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	47.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,969.00000	3,940	47.74	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		1.00000	0,001	41.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,970.00000	1,941	41.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,032.00000	1,061	30.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		1.00000	0,001	30.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,031.00000	2,060	24.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	24.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,031.00000	3,060	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,031.00000	4,060	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,069.00000	8,040	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	54.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,069.00000	6,040	54.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	48.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,069.00000	4,040	48.05	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,001	42.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,069.00000	2,041	42.02	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,931.00000	1,960	25.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	25.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,931.00000	2,960	23.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	23.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,931.00000	3,960	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	59.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,919.00000	7,890	59.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	53.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,919.00000	5,890	53.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	47.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,919.00000	3,890	47.59	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		1.00000	0,001	40.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,920.00000	1,891	40.57	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Call		1,081.00000	1,111	30.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,001	30.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Call		2,081.00000	2,110	24.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	24.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Call		3,081.00000	3,110	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Call		4,081.00000	4,110	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.75	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	59.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.70	Put		7,869.00000	7,840	59.43	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	53.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.70	Put		5,869.00000	5,840	53.55	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	47.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.70	Put		3,869.00000	3,840	47.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Call		1.00000	0,001	39.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.70	Put		1,870.00000	1,841	39.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Call		1,131.00000	1,160	30.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	30.10	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Call		2,131.00000	2,160	24.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	24.80	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Call		3,131.00000	3,160	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Call		4,131.00000	4,160	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.70	Put		0.00000	0,000	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
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Call		0.00000	0,000	58.55	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Put		7,569.00000	7,540	58.55	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Call		0.00000	0,000	52.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.40	Put		5,569.00000	5,540	52.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Call		0.00000	0,000	46.54	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.40	Put		3,569.00000	3,540	46.54	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Call		1.00000	0,001	36.03	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.40	Put		1,570.00000	1,541	36.03	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.40	Call		1,431.00000	1,460	28.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.40	Put		0.00000	0,000	28.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.40	Call		2,431.00000	2,460	24.25	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.40	Put		0.00000	0,000	24.25	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.40	Call		3,431.00000	3,460	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.40	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.40	Call		4,431.00000	4,460	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.40	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.65	Call		0.00000	0,000	59.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.65	Put		7,819.00000	7,790	59.28	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.65	Call		0.00000	0,000	53.40	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.65	Put		5,819.00000	5,790	53.40	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.65	Call		0.00000	0,000	47.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.65	Put		3,819.00000	3,790	47.29	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.65	Call		1.00000	0,001	39.27	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.65	Put		1,820.00000	1,791	39.27	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.65	Call		1,181.00000	1,210	29.81	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	29.81	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.65	Call		2,181.00000	2,210	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		3,181.00000	3,210	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Call		4,181.00000	4,210	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.65	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	59.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.60	Put		7,769.00000	7,740	59.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	47.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.60	Put		3,769.00000	3,740	47.14	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Call		1.00000	0,001	38.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.60	Put		1,770.00000	1,741	38.63	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Call		1,231.00000	1,260	29.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	29.51	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.60	Call		2,231.00000	2,260	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		4,231.00000	4,260	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.60	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	58.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.55	Put		7,719.00000	7,690	58.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	46.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.55	Put		3,719.00000	3,690	46.99	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Call		1.00000	0,001	37.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.55	Put		1,720.00000	1,691	37.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Call		1,281.00000	1,310	29.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	29.22	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,281.00000	2,310	24.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	24.53	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,281.00000	4,310	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	58.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,669.00000	7,640	58.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	52.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,669.00000	5,640	52.94	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	46.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,669.00000	3,640	46.84	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		1.00000	0,001	37.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,670.00000	1,641	37.33	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,331.00000	1,360	28.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	28.92	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,331.00000	2,360	24.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	24.44	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,331.00000	3,360	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,331.00000	4,360	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	58.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,619.00000	7,590	58.70	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	52.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,619.00000	5,590	52.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	46.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,619.00000	3,590	46.69	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		1.00000	0,001	36.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,620.00000	1,591	36.68	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,381.00000	1,410	28.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,381.00000	2,410	24.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	24.34	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,381.00000	3,410	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,381.00000	4,410	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	58.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,519.00000	7,490	58.40	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	52.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,519.00000	5,490	52.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	46.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,519.00000	3,490	46.39	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,481.00000	2,510	24.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.16	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,481.00000	3,510	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		883.00000	0,912	29.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		2.00000	0,002	29.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		784.00000	0,813	27.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		3.00000	0,003	27.97	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		686.00000	0,715	26.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		5.00000	0,005	26.46	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		834.00000	0,863	28.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		3.00000	0,003	28.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		933.00000	0,962	30.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		2.00000	0,002	30.23	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		637.00000	0,666	25.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		6.00000	0,006	25.71	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		735.00000	0,764	27.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		4.00000	0,004	27.21	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	53.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,719.00000	5,690	53.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	48.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,219.00000	4,190	48.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	43.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,719.00000	2,690	43.98	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		2.00000	0,002	31.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,221.00000	1,192	31.48	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,781.00000	1,810	26.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	26.26	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,281.00000	3,310	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,781.00000	4,810	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
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Call		6,281.00000	6,310	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.55	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	53.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.60	Put		5,769.00000	5,740	53.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	48.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.10	Put		4,269.00000	4,240	48.66	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	44.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.60	Put		2,769.00000	2,740	44.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Call		2.00000	0,002	32.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.10	Put		1,271.00000	1,242	32.13	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Call		1,731.00000	1,760	26.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	26.56	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Call		3,231.00000	3,260	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Call		4,731.00000	4,760	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.10	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Call		6,231.00000	6,260	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.60	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	54.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.85	Put		6,019.00000	5,990	54.01	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	49.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.35	Put		4,519.00000	4,490	49.42	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	44.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.85	Put		3,019.00000	2,990	44.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Call		1.00000	0,001	35.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,520.00000	1,491	35.38	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,481.00000	1,510	28.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	28.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		2,981.00000	3,010	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,481.00000	4,510	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		5,981.00000	6,010	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		589.00000	0,617	24.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		8.00000	0,007	24.95	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		17.00000	0,019	21.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		436.00000	0,409	21.09	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		26.00000	0,029	19.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		345.00000	0,319	19.79	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		39.00000	0,043	18.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		258.00000	0,233	18.50	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		59.00000	0,066	17.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		178.00000	0,156	17.20	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		91.00000	0,102	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		110.00000	0,092	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		153.00000	0,169	17.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		72.00000	0,059	17.41	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		311.00000	0,334	20.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.55	Put		30.00000	0,024	20.42	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Call		400.00000	0,426	21.93	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.45	Put		19.00000	0,016	21.93	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Call		493.00000	0,520	23.44	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.35	Put		12.00000	0,010	23.44	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Call		541.00000	0,569	24.20	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.30	Put		10.00000	0,009	24.20	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Call		446.00000	0,473	22.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.40	Put		15.00000	0,013	22.69	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Call		14.00000	0,016	21.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.30	Put		483.00000	0,456	21.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Call		21.00000	0,023	20.44	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.20	Put		390.00000	0,363	20.44	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Call		31.00000	0,035	19.15	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.10	Put		300.00000	0,275	19.15	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Call		48.00000	0,053	17.85	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	7.00	Put		217.00000	0,193	17.85	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Call		73.00000	0,082	16.55	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.90	Put		142.00000	0,122	16.55	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Call		120.00000	0,134	16.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.80	Put		89.00000	0,074	16.65	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Call		189.00000	0,207	18.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.70	Put		58.00000	0,047	18.16	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Call		268.00000	0,290	19.67	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.60	Put		37.00000	0,030	19.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Call		355.00000	0,380	21.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.50	Put		24.00000	0,020	21.18	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Call		228.00000	0,248	18.92	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	6.65	Put		47.00000	0,038	18.92	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.05	Put		8,219.00000	8,190	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Call		0.00000	0,000	54.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.05	Put		6,219.00000	6,190	54.59	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Call		0.00000	0,000	42.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.05	Put		2,219.00000	2,190	42.48	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.05	Call		2,781.00000	2,810	23.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.05	Put		0.00000	0,000	23.61	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.05	Call		3,781.00000	3,810	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.05	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.00	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.00	Put		8,169.00000	8,140	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.00	Call		0.00000	0,000	54.45	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.00	Put		6,169.00000	6,140	54.45	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.00	Call		0.00000	0,000	48.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.00	Put		4,169.00000	4,140	48.35	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.00	Call		0.00000	0,000	42.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.00	Put		2,169.00000	2,140	42.33	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.00	Call		1,831.00000	1,860	25.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.00	Put		0.00000	0,000	25.97	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.00	Call		2,831.00000	2,860	23.52	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	23.52	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Call		3,831.00000	3,860	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Put		8,269.00000	8,240	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Call		0.00000	0,000	54.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Put		6,269.00000	6,240	54.74	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Call		0.00000	0,000	42.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Put		2,269.00000	2,240	42.63	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Call		2,731.00000	2,760	23.70	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Put		0.00000	0,000	23.70	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Call		3,731.00000	3,760	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Put		8,119.00000	8,090	59.87	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Call		0.00000	0,000	54.30	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Put		6,119.00000	6,090	54.30	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Call		0.00000	0,000	48.20	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Put		4,119.00000	4,090	48.20	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Call		0.00000	0,000	42.17	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Put		2,119.00000	2,090	42.17	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Call		1,881.00000	1,910	25.67	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Put		0.00000	0,000	25.67	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Call		2,881.00000	2,910	23.42	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Put		0.00000	0,000	23.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Call		3,881.00000	3,910	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,369.00000	8,340	59.87	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	55.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,369.00000	6,340	55.03	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	48.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,369.00000	4,340	48.96	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	42.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,369.00000	2,340	42.93	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,631.00000	1,660	27.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	27.15	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,631.00000	2,660	23.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.88	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,631.00000	3,660	23.24	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	23.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.91350	6.88610		16.25	1,071,592.50	155	8,573.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	42.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,914.00000	7,887	42.38	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		5,914.00000	5,887	36.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		2.00000	0,002	30.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,916.00000	3,889	30.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		11.00000	0,012	23.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,925.00000	1,899	23.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,099.00000	1,125	18.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		13.00000	0,012	18.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,088.00000	2,115	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	25.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,086.00000	3,114	28.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	28.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,086.00000	4,114	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		8,014.00000	7,987	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		6,014.00000	5,987	36.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		2.00000	0,002	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		4,016.00000	3,989	30.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		10.00000	0,010	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		2,024.00000	1,997	23.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,002.00000	1,028	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		16.00000	0,015	18.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		1,988.00000	2,015	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		2,986.00000	3,014	29.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,001	29.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		3,986.00000	4,014	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	42.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,064.00000	8,037	42.69	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		6,064.00000	6,037	36.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		1.00000	0,001	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,065.00000	4,038	31.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		9.00000	0,010	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,073.00000	2,047	24.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		955.00000	0,981	18.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		19.00000	0,018	18.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,938.00000	1,966	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		2.00000	0,003	25.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,936.00000	2,964	28.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	28.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,936.00000	3,964	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,001	21.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	42.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,964.00000	7,937	42.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,964.00000	5,937	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		2.00000	0,002	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,966.00000	3,939	30.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		11.00000	0,011	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,975.00000	1,948	23.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,050.00000	1,077	18.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		14.00000	0,014	18.48	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	15/03/2010	Foreign Exchange Future	4.85	Call		2,038.00000	2,065	25.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	25.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,036.00000	3,064	28.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	28.60	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,036.00000	4,064	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	42.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,864.00000	7,837	42.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,864.00000	5,837	36.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		2.00000	0,002	30.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,866.00000	3,839	30.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		12.00000	0,013	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,876.00000	1,850	23.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,147.00000	1,174	19.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		11.00000	0,011	19.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,137.00000	2,165	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,002	26.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,136.00000	3,164	27.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	27.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,136.00000	4,164	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	41.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,564.00000	7,537	41.30	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		5,565.00000	5,538	35.24	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		2.00000	0,002	29.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,566.00000	3,539	29.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		18.00000	0,019	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,582.00000	1,556	22.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,442.00000	1,469	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		6.00000	0,006	21.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,436.00000	2,464	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,001	27.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,436.00000	3,464	25.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,001	25.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,436.00000	4,464	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,764.00000	7,737	41.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,001	35.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,764.00000	5,738	35.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		2.00000	0,002	30.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,766.00000	3,739	30.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		14.00000	0,014	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,778.00000	1,751	22.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,245.00000	1,272	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		9.00000	0,009	19.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,237.00000	2,264	26.48	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	26.48	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	15/03/2010	Foreign Exchange Future	3.65	Call		3,236.00000	3,264	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	26.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,236.00000	4,264	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,814.00000	7,787	42.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,814.00000	5,787	35.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		2.00000	0,002	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,816.00000	3,789	30.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		13.00000	0,013	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,827.00000	1,800	23.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,196.00000	1,223	19.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		10.00000	0,010	19.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,187.00000	2,214	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,186.00000	3,214	27.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,001	27.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,186.00000	4,214	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	41.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,714.00000	7,687	41.76	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		5,715.00000	5,688	35.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		2.00000	0,002	29.84	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		3,716.00000	3,689	29.84	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		15.00000	0,015	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,729.00000	1,702	22.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,294.00000	1,321	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		8.00000	0,008	20.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,287.00000	2,314	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	26.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,286.00000	3,314	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,286.00000	4,314	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	41.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,664.00000	7,637	41.61	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		5,665.00000	5,638	35.52	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		2.00000	0,002	29.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,666.00000	3,639	29.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		16.00000	0,016	22.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,680.00000	1,653	22.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,344.00000	1,371	20.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		8.00000	0,008	20.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,337.00000	2,364	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	26.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,336.00000	3,364	26.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	26.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,336.00000	4,364	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	41.45	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,614.00000	7,587	41.45	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		5,615.00000	5,588	35.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		2.00000	0,002	29.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,616.00000	3,589	29.49	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		17.00000	0,018	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,631.00000	1,605	22.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,393.00000	1,420	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		7.00000	0,007	21.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,387.00000	2,414	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	26.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,386.00000	3,414	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	25.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,386.00000	4,414	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,514.00000	7,487	41.14	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		5,515.00000	5,488	35.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		2.00000	0,002	29.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,516.00000	3,489	29.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		20.00000	0,020	22.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,534.00000	1,507	22.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Call		1,492.00000	1,519	21.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		6.00000	0,006	21.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,486.00000	2,514	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,001	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,486.00000	3,514	24.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,001	24.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,486.00000	4,514	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,001	20.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		817.00000	0,843	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		31.00000	0,030	17.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		908.00000	0,934	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		22.00000	0,021	17.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		863.00000	0,888	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		27.00000	0,025	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		220.00000	0,231	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		284.00000	0,268	16.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		266.00000	0,278	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		230.00000	0,215	16.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		322.00000	0,336	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		186.00000	0,173	16.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		452.00000	0,471	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		116.00000	0,108	16.90	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		525.00000	0,546	17.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		89.00000	0,083	17.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		604.00000	0,626	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		68.00000	0,063	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		687.00000	0,710	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		51.00000	0,047	17.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		773.00000	0,798	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		37.00000	0,035	17.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		729.00000	0,754	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		43.00000	0,041	17.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		169.00000	0,177	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		383.00000	0,364	17.01	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		202.00000	0,211	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		316.00000	0,298	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		240.00000	0,251	16.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		254.00000	0,238	16.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		293.00000	0,306	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		207.00000	0,193	16.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		352.00000	0,368	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		166.00000	0,155	16.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		417.00000	0,435	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		131.00000	0,122	16.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		488.00000	0,508	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		102.00000	0,095	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		564.00000	0,586	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		78.00000	0,073	17.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		645.00000	0,668	17.36	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	15/03/2010	Foreign Exchange Future	6.30	Put		59.00000	0,055	17.36	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		384.00000	0,401	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		148.00000	0,138	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,214.00000	8,187	42.69	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		6,214.00000	6,187	37.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		1.00000	0,001	31.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,215.00000	4,188	31.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		8.00000	0,008	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,222.00000	2,195	24.62	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,789.00000	1,816	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,786.00000	2,814	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,001	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,786.00000	3,814	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,001	22.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,164.00000	8,137	42.69	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		6,164.00000	6,137	36.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		1.00000	0,001	31.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,165.00000	4,138	31.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		8.00000	0,009	24.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,172.00000	2,146	24.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		185.00000	0,193	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Put		349.00000	0,330	16.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,839.00000	1,866	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,836.00000	2,864	28.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,001	28.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,836.00000	3,864	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	22.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,114.00000	8,087	42.69	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		6,114.00000	6,087	36.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		1.00000	0,001	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,115.00000	4,088	31.16	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		9.00000	0,009	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,123.00000	2,096	24.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,889.00000	1,916	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		3.00000	0,003	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,886.00000	2,914	28.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,001	28.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,886.00000	3,914	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,001	21.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,264.00000	8,237	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,264.00000	6,237	37.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		1.00000	0,001	31.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,265.00000	4,238	31.58	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		7.00000	0,008	24.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,271.00000	2,245	24.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		155.00000	0,162	17.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		419.00000	0,399	17.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,739.00000	1,767	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		3.00000	0,004	23.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,736.00000	2,764	28.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,001	28.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,736.00000	3,764	22.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,001	22.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,364.00000	8,337	42.69	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	37.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,364.00000	6,337	37.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		1.00000	0,001	31.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,365.00000	4,338	31.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		7.00000	0,007	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,371.00000	2,344	25.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		129.00000	0,136	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		493.00000	0,473	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,640.00000	1,667	23.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,636.00000	2,664	27.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,001	27.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,636.00000	3,664	23.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,001	23.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.95850	6.93060		16.55	5,566,800.00	800	1.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		1.00000	0,001	32.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,670.00000	7,643	32.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		2.00000	0,002	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,671.00000	5,644	29.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		8.00000	0,008	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,677.00000	3,650	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		62.00000	0,064	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,731.00000	1,706	22.71	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		511.00000	0,530	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		180.00000	0,172	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,346.00000	1,374	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		15.00000	0,016	17.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,334.00000	2,359	20.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		3.00000	0,001	20.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,331.00000	3,359	22.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,001	22.33	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,331.00000	4,359	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		1.00000	0,001	32.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,620.00000	7,593	32.78	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	29.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,621.00000	5,594	29.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		8.00000	0,009	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,627.00000	3,601	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		65.00000	0,067	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,684.00000	1,659	22.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		542.00000	0,562	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		161.00000	0,154	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,395.00000	1,423	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		14.00000	0,015	17.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,384.00000	2,409	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		3.00000	0,001	20.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,381.00000	3,409	22.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,001	22.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,381.00000	4,409	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		1.00000	0,001	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,570.00000	7,543	32.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		2.00000	0,002	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,571.00000	5,544	29.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		9.00000	0,009	25.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,578.00000	3,551	25.85	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		67.00000	0,070	22.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,636.00000	1,612	22.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		574.00000	0,595	15.78	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		143.00000	0,137	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,444.00000	1,472	18.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		13.00000	0,014	18.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,434.00000	2,459	20.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		3.00000	0,001	20.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,431.00000	3,459	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,001	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,431.00000	4,459	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		454.00000	0,470	16.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		223.00000	0,212	16.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		1.00000	0,001	33.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,920.00000	7,893	33.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		2.00000	0,002	30.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,921.00000	5,894	30.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		6.00000	0,006	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,925.00000	3,898	26.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		52.00000	0,053	23.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,971.00000	1,945	23.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		377.00000	0,391	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		296.00000	0,283	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,103.00000	1,130	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		22.00000	0,022	15.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,086.00000	2,112	21.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		5.00000	0,004	21.66	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		3,081.00000	3,109	19.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,001	19.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Call		4,081.00000	4,109	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.85	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Call		1.00000	0,001	33.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.75	Put		7,820.00000	7,793	33.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Call		2.00000	0,002	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.75	Put		5,821.00000	5,794	29.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Call		7.00000	0,007	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.75	Put		3,826.00000	3,799	26.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Call		55.00000	0,057	23.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.75	Put		1,874.00000	1,849	23.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Call		427.00000	0,443	16.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.75	Put		246.00000	0,235	16.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Call		1,200.00000	1,227	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.75	Put		19.00000	0,019	16.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Call		2,185.00000	2,211	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.75	Put		4.00000	0,003	21.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Call		3,181.00000	3,209	20.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,001	20.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Call		4,181.00000	4,209	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.75	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Call		1.00000	0,001	33.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.90	Put		7,970.00000	7,943	33.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.90	Call		2.00000	0,002	30.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,971.00000	5,944	30.27	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Call		6.00000	0,006	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.90	Put		3,975.00000	3,948	26.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Call		50.00000	0,051	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.90	Put		2,019.00000	1,993	23.83	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Call		354.00000	0,367	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.90	Put		323.00000	0,309	16.47	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Call		1,054.00000	1,081	15.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.90	Put		23.00000	0,023	15.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Call		2,037.00000	2,064	21.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.90	Put		6.00000	0,006	21.85	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Call		3,032.00000	3,059	18.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.90	Put		1.00000	0,001	18.79	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Call		4,031.00000	4,059	29.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.90	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Call		1.00000	0,001	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.80	Put		7,870.00000	7,843	33.16	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Call		2.00000	0,002	30.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.80	Put		5,871.00000	5,844	30.07	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Call		7.00000	0,007	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.80	Put		3,876.00000	3,849	26.20	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Call		53.00000	0,055	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.80	Put		1,922.00000	1,897	23.46	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Call		401.00000	0,416	16.30	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.80	Put		270.00000	0,258	16.30	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	14/06/2010	Foreign Exchange Future	5.80	Call		1,151.00000	1,178	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		20.00000	0,020	15.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,136.00000	2,162	21.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		5.00000	0,004	21.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,131.00000	3,159	19.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,001	19.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,131.00000	4,159	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		1.00000	0,001	32.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,720.00000	7,693	32.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		2.00000	0,002	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,721.00000	5,694	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		8.00000	0,008	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,727.00000	3,700	26.03	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		60.00000	0,062	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,779.00000	1,754	22.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		482.00000	0,500	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		201.00000	0,192	16.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,297.00000	1,325	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		16.00000	0,017	17.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,285.00000	2,310	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		4.00000	0,002	20.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,281.00000	3,309	21.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,001	21.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,281.00000	4,309	29.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		1.00000	0,001	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,220.00000	8,193	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		2.00000	0,002	30.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,221.00000	6,194	30.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		5.00000	0,005	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,224.00000	4,197	26.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		38.00000	0,040	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,257.00000	2,232	24.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		263.00000	0,272	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		482.00000	0,464	17.30	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		834.00000	0,859	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		53.00000	0,051	15.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,789.00000	1,817	20.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		8.00000	0,009	20.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,782.00000	2,809	18.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	18.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,781.00000	3,809	27.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,001	27.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		1.00000	0,001	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,170.00000	8,143	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		2.00000	0,002	30.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,171.00000	6,144	30.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		5.00000	0,005	26.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,174.00000	4,147	26.68	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Call		41.00000	0,042	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.10	Put		2,210.00000	2,184	24.19	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Call		279.00000	0,289	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.10	Put		448.00000	0,431	17.11	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Call		876.00000	0,901	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.10	Put		45.00000	0,043	15.10	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Call		1,839.00000	1,866	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.10	Put		8.00000	0,008	20.96	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Call		2,832.00000	2,859	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.10	Put		1.00000	0,001	18.78	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Call		3,831.00000	3,859	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.10	Put		0.00000	0,001	28.22	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Call		1.00000	0,001	33.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	15.00	Put		8,070.00000	8,043	33.38	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Call		2.00000	0,002	30.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	13.00	Put		6,071.00000	6,044	30.44	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Call		5.00000	0,006	26.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	11.00	Put		4,074.00000	4,048	26.48	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Call		45.00000	0,047	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	9.00	Put		2,114.00000	2,089	24.08	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Call		313.00000	0,324	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	7.00	Put		382.00000	0,366	16.74	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Call		962.00000	0,988	14.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.00	Put		31.00000	0,030	14.93	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.00	Call		1,938.00000	1,965	21.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	21.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,932.00000	2,959	18.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	18.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,931.00000	3,959	29.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,001	29.40	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		1.00000	0,001	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		8,020.00000	7,993	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		2.00000	0,002	30.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		6,021.00000	5,994	30.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		6.00000	0,006	26.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		4,025.00000	3,998	26.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		48.00000	0,050	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,067.00000	2,042	24.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		332.00000	0,344	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		351.00000	0,336	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,006.00000	1,033	14.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		25.00000	0,025	14.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		1,987.00000	2,015	22.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		6.00000	0,007	22.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		2,982.00000	3,009	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		1.00000	0,001	18.21	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		3,981.00000	4,009	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,001	29.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		1.00000	0,001	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,270.00000	8,243	33.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		2.00000	0,002	30.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Put		6,271.00000	6,244	30.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		5.00000	0,005	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,274.00000	4,247	26.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		36.00000	0,037	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,305.00000	2,279	24.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		248.00000	0,257	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		517.00000	0,499	17.49	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		793.00000	0,818	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		62.00000	0,060	15.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,740.00000	1,767	20.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	20.24	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,732.00000	2,759	19.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	19.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,731.00000	3,759	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,001	27.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		1.00000	0,001	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,120.00000	8,093	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		2.00000	0,002	30.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,121.00000	6,094	30.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		5.00000	0,005	26.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,124.00000	4,097	26.58	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		43.00000	0,044	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,162.00000	2,136	24.14	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		295.00000	0,306	16.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		414.00000	0,398	16.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		918.00000	0,944	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		37.00000	0,036	15.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,888.00000	1,916	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		7.00000	0,008	21.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,882.00000	2,909	18.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	18.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,881.00000	3,909	28.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,001	28.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		1.00000	0,001	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,320.00000	8,293	33.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,002	30.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,320.00000	6,294	30.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		5.00000	0,005	26.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,324.00000	4,297	26.98	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		34.00000	0,035	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,353.00000	2,327	24.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		234.00000	0,243	17.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		553.00000	0,535	17.67	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		754.00000	0,778	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		73.00000	0,070	15.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,691.00000	1,718	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		10.00000	0,010	19.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,683.00000	2,709	19.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		2.00000	0,001	19.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Call		3,681.00000	3,709	26.45	0.00	0	0.00
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,001	26.45	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.26600	130.75800			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			132.65400	133.15600			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			300.10200	302.20000		5.37	450,153,000.00	150	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		20,539.00000	1,301	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		38,539.00000	5,199	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			305.60400	307.74100		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		46,132.00000	3,699	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		66,722.00000	7,895	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			311.29900	313.47600		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		58,490.00000	4,886	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		79,730.00000	9,186	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			363.72200	363.46600			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			7.19000	7.15000			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.16000	7.12000			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.10000	7.05000			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.09000	7.04000			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.08000	7.05000			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.12000	7.08000			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.15000	7.11000			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.37000	7.32000			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.64000	7.59000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.98000	7.94000			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.37000	8.32000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.78000	8.72000			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			289.07800	290.98800			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			294.37800	296.32400			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.68600	7.57100			0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		0.00000	0,000		0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		108.00000	0,282		0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.54400	8.43000		5.25	0.00	0	6,576.00
R157	On	04/02/2010	Bond Future	7.75	Call		174.00000	0,112	5.16	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,633.00000	4,139	5.16	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.62100	8.49900		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,721.00000	1,437	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,716.00000	2,014	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.67000	8.54000		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,629.00000	2,294	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,674.00000	1,931	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.22600	9.10400		11.50	0.00	0	10,112.00
R186	On	04/02/2010	Bond Future	8.25	Call		198.00000	0,120	11.27	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		8,579.00000	9,627	11.27	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.27900	9.15200		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		2,890.00000	2,386	11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Put		4,298.00000	4,950	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.31800	9.18700		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,751.00000	4,131	11.98	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		4,182.00000	4,740	11.98	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.59600	8.47100		5.25	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		47.00000	0,026	5.12	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		3,971.00000	4,442	5.12	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.67000	8.53600		5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,318.00000	1,082	5.00	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,454.00000	1,721	5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.71600	8.57300		5.00	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,600.00000	2,278	5.17	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		1,081.00000	1,271	5.17	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.14900	9.03600		7.75	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		135.00000	0,087	7.49	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,667.00000	5,212	7.49	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.22300	9.10500		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,740.00000	1,467	7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,280.00000	2,609	7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.27800	9.15400		7.75	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,828.00000	2,501	7.90	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,351.00000	2,640	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			9.13900	9.02600		8.75	0.00	0	4,207.00
R204	On	04/02/2010	Bond Future	8.20	Call		151.00000	0,097	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,079.00000	5,674	8.52	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,403.00000	1,096	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,553.00000	1,896	8.84	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		408.00000	0,285	8.63	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,508.00000	4,035	8.63	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.20700	9.08900		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,947.00000	1,642	8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,451.00000	2,808	8.50	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.25700	9.13500		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		3,122.00000	2,760	8.93	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,490.00000	2,798	8.93	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.64800	8.53300		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		29.00000	0,017	4.38	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,419.00000	3,776	4.38	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.74300	8.61800		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,344.00000	1,138	4.32	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		945.00000	1,117	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.80900	8.67300		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,924.00000	1,693	4.40	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		998.00000	1,153	4.40	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.29800	9.18500		9.75	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		108.00000	0,067	9.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On	04/02/2010	Bond Future	8.25	Put		5,850.00000	6,472	9.46	0.00	0	0.00
R207	On	06/05/2010	Bond Future			9.36700	9.25000		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,307.00000	1,971	9.68	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,307.00000	2,644	9.68	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.42100	9.30000		10.00	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,552.00000	3,165	10.20	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,428.00000	2,723	10.20	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.30400	9.18200		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		266.00000	0,173	10.07	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,567.00000	5,214	10.07	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.36600	9.23900		10.50	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,415.00000	2,034	10.69	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,349.00000	2,725	10.69	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.41300	9.28100		10.50	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,700.00000	3,257	10.70	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,419.00000	2,751	10.70	0.00	0	0.00
R209	On	04/02/2010	Bond Future			9.02300	8.88000		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		12.00000	0,005	13.93	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		12,340.00000	13,445	13.93	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,142.00000	7,099	16.16	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		127.00000	0,196	16.16	0.00	0	0.00
R209	On	06/05/2010	Bond Future			9.05800	8.91200		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,587.00000	1,222	14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,929.00000	5,692	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			9.08300	8.93300		14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Call		3,127.00000	2,613	15.07	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		4,575.00000	5,213	15.07	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			296.37400	298.43500			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			301.80800	303.90700			0.00	0	0.00
Total for Derivatives :										545,150,016.30	10,855	304,975.00

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			7.63500	7.52000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.47000	8.36000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			9.18000	9.06500			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.52500	8.41000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.07500	8.96500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.08000	8.97000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.57000	8.45500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.24000	9.13000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.24500	9.13500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			8.99500	8.84500			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							545,150,016.30	10,855	304,975.00