



Daily MTM Report

Daily summary for: 14/12/2009

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/12/2009 Foreign Exchange Future			7.46990	7.52710		20.87	436,167,461.00	58,390	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.35	Put		8,823.00000	8,880	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.35	Put		6,823.00000	6,880	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	15.90	Put		8,373.00000	8,430	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Call		3,627.00000	3,570	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	3.90	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	16.10	Put		8,573.00000	8,630	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	14.10	Put		6,573.00000	6,630	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Call		427.00000	0,370	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	7.10	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Foreign Exchange Future	6.10	Call		1,427.00000	1,370	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Call		2,427.00000	2,370	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.10	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Call		3,427.00000	3,370	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.10	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		8,323.00000	8,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		6,323.00000	6,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Call		3,677.00000	3,620	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		8,473.00000	8,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Call		3,527.00000	3,470	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		8,773.00000	8,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		6,773.00000	6,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		8,973.00000	9,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		6,973.00000	7,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		59.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		32.00000	0,030	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Call		1,027.00000	0,970	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.50	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Call		2,027.00000	1,970	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Call		3,027.00000	2,970	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		8,923.00000	8,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		8,873.00000	8,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		6,873.00000	6,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		8,673.00000	8,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		6,673.00000	6,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Call		1,327.00000	1,270	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Call		2,327.00000	2,270	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Call		3,327.00000	3,270	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		8,723.00000	8,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		6,723.00000	6,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		8,623.00000	8,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		6,623.00000	6,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		377.00000	0,320	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Call		1,377.00000	1,320	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Call		2,377.00000	2,320	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.15	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Call		3,377.00000	3,320	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.15	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		8,523.00000	8,580	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		4,523.00000	4,580	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		8,423.00000	8,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		6,423.00000	6,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		6,923.00000	6,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		3,923.00000	3,980	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Call		1,577.00000	1,520	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Call		2,577.00000	2,520	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.95	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Call		3,577.00000	3,520	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.95	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		7,023.00000	7,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		477.00000	0,420	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Call		1,477.00000	1,420	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Call		3,477.00000	3,420	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		7,373.00000	7,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Call		1,127.00000	1,070	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Call		2,127.00000	2,070	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Call		3,127.00000	3,070	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		7,223.00000	7,280	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Call		1,277.00000	1,220	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Call		2,277.00000	2,220	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.25	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Call		3,277.00000	3,220	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.25	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		7,273.00000	7,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Call		2,227.00000	2,170	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.30	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Call		3,227.00000	3,170	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.30	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		7,323.00000	7,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Call		1,177.00000	1,120	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Call		2,177.00000	2,120	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Call		3,177.00000	3,120	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		7,423.00000	7,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		93.00000	0,020	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		16.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Call		1,077.00000	1,020	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Call		2,077.00000	2,020	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Call		3,077.00000	3,020	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		7,573.00000	7,630	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Call		927.00000	0,870	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.60	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Call		1,927.00000	1,870	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.60	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Call		2,927.00000	2,870	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.60	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Call		877.00000	0,820	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.65	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Call		1,877.00000	1,820	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Call		2,877.00000	2,820	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.65	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		7,873.00000	7,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Call		1,627.00000	1,570	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Call		2,627.00000	2,570	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		7,823.00000	7,880	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Call		1,677.00000	1,620	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Call		2,677.00000	2,620	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		7,723.00000	7,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Call		777.00000	0,720	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.75	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Call		1,777.00000	1,720	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.75	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Call		2,777.00000	2,720	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.75	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		7,623.00000	7,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		7,073.00000	7,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Call		1,727.00000	1,670	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		527.00000	0,470	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Call		1,527.00000	1,470	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Call		2,527.00000	2,470	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		180.00000	0,120	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		3.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		7,773.00000	7,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		2.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		275.00000	0,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Call		1,227.00000	1,170	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Call		2,727.00000	2,670	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Call		4,227.00000	4,170	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.30	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		8,023.00000	8,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Call		977.00000	0,920	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.55	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Call		2,477.00000	2,420	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Call		3,977.00000	3,920	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Call		727.00000	0,670	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.80	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		2,723.00000	2,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		577.00000	0,520	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Call		677.00000	0,620	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.85	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Call		627.00000	0,570	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.90	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		228.00000	0,170	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		1.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		3,323.00000	3,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		36.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		59.00000	0,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		327.00000	0,270	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		5,523.00000	5,580	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		5,123.00000	5,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		277.00000	0,220	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		134.00000	0,070	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		7.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		5,823.00000	5,880	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		226.00000	0,280	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		5,923.00000	5,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		1.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		324.00000	0,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		6,523.00000	6,580	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		923.00000	0,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		623.00000	0,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		6,473.00000	6,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		6,123.00000	6,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		4,923.00000	4,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		6,273.00000	6,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		6,373.00000	6,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		6,223.00000	6,280	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		5,023.00000	5,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		4,423.00000	4,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		3,823.00000	3,880	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3,223.00000	3,280	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		2,623.00000	2,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		2,023.00000	2,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		1,423.00000	1,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		823.00000	0,880	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		473.00000	0,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		21.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		94.00000	0,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		4,323.00000	4,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		3,723.00000	3,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		3,123.00000	3,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		2,523.00000	2,580	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		1,923.00000	1,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		1,323.00000	1,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		723.00000	0,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		12.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		135.00000	0,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		773.00000	0,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		6.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		179.00000	0,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		5,723.00000	5,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		4,623.00000	4,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		4,023.00000	4,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		3,423.00000	3,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		2,823.00000	2,880	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		2,223.00000	2,280	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		1,623.00000	1,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		1,023.00000	1,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		423.00000	0,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		1.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		374.00000	0,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		5,323.00000	5,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		4,723.00000	4,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		4,123.00000	4,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		3,523.00000	3,580	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		2,923.00000	2,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		2,323.00000	2,380	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		1,723.00000	1,780	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		1,123.00000	1,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		523.00000	0,580	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		573.00000	0,630	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		673.00000	0,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		6,023.00000	6,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		5,423.00000	5,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		4,823.00000	4,880	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		4,223.00000	4,280	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		3,623.00000	3,680	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		2,423.00000	2,480	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		1,823.00000	1,880	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		1,223.00000	1,280	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		5,873.00000	5,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		4,673.00000	4,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		3,473.00000	3,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		2,273.00000	2,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		1,673.00000	1,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		1,073.00000	1,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		5,973.00000	6,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		5,373.00000	5,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		4,173.00000	4,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		2,973.00000	3,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		1,773.00000	1,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		1,173.00000	1,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		6,173.00000	6,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		4,973.00000	5,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		3,773.00000	3,830	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		2,573.00000	2,630	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		1,973.00000	2,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		1,373.00000	1,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		6,073.00000	6,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		4,273.00000	4,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		3,073.00000	3,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		1,873.00000	1,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		1,273.00000	1,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		5,073.00000	5,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		3,873.00000	3,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		2,673.00000	2,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		2,073.00000	2,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		1,473.00000	1,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		873.00000	0,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		5,773.00000	5,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		4,573.00000	4,630	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		3,373.00000	3,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		2,173.00000	2,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		1,573.00000	1,630	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		973.00000	1,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		5,573.00000	5,630	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		5,173.00000	5,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		4,773.00000	4,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4,373.00000	4,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		3,573.00000	3,630	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		3,173.00000	3,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		2,773.00000	2,830	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		2,373.00000	2,430	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		5,673.00000	5,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		5,273.00000	5,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		4,873.00000	4,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		4,473.00000	4,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		4,073.00000	4,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		3,673.00000	3,730	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		3,273.00000	3,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		2,873.00000	2,930	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		2,473.00000	2,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		5,473.00000	5,530	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		3,023.00000	3,080	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		3,973.00000	4,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		7,923.00000	7,980	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Call		4,077.00000	4,020	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		7,973.00000	8,030	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Call		4,027.00000	3,970	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Call		1,977.00000	1,920	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Call		2,977.00000	2,920	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		8,173.00000	8,230	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Call		827.00000	0,770	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	6.70	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Call		1,827.00000	1,770	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	5.70	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Call		2,827.00000	2,770	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	4.70	Put		0.00000	0,000	20.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Call		3,827.00000	3,770	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.70	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		8,073.00000	8,130	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Call		3,927.00000	3,870	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.60	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		8,123.00000	8,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		2,123.00000	2,180	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Call		3,877.00000	3,820	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.65	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		8,223.00000	8,280	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Call		3,777.00000	3,720	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.75	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		8,273.00000	8,330	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Call		3,727.00000	3,670	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Call		4,177.00000	4,120	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Call		4,127.00000	4,070	20.87	0.00	0	0.00
\$ / R	On	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future			7.59000	7.65780		19.88	448,690,440.00	59,116	250,138.00

Contract Details				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	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		8,842.00000	8,910	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	37.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		6,842.00000	6,910	37.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		8,592.00000	8,660	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	36.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		6,592.00000	6,660	36.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		143.00000	0,125	23.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		735.00000	0,785	23.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		543.00000	0,492	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		135.00000	0,152	19.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Call		1,417.00000	1,350	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.25	Put		9.00000	0,010	21.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Call		2,409.00000	2,341	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.25	Put		1.00000	0,001	27.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Call		3,408.00000	3,340	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	33.51	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		8,342.00000	8,410	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Call		729.00000	0,671	19.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.00	Put		71.00000	0,081	19.57	0.00	0	9,671.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Call		1,663.00000	1,595	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.00	Put		5.00000	0,005	22.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.00	Call		2,658.00000	2,591	29.22	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	5.00	Put		0.00000	0,001	29.22	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Call		3,658.00000	3,590	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	34.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		8,392.00000	8,460	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		6,392.00000	6,460	36.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Call		3,608.00000	3,540	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	34.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		8,492.00000	8,560	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		3.00000	0,002	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		4,495.00000	4,562	34.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		614.00000	0,560	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		106.00000	0,120	19.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Call		1,515.00000	1,448	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.15	Put		7.00000	0,008	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Call		3,508.00000	3,440	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	33.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		8,792.00000	8,860	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		6,792.00000	6,860	37.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		8,992.00000	9,060	40.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	37.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		6,992.00000	7,060	37.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		89.00000	0,078	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		1,081.00000	1,138	25.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Call		2,010.00000	1,942	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.65	Put		2.00000	0,002	24.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Call		3,008.00000	2,940	31.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.65	Put		0.00000	0,000	31.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		8,942.00000	9,010	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		6,942.00000	7,010	37.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		8,892.00000	8,960	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		6,892.00000	6,960	37.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		8,692.00000	8,760	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		6,692.00000	6,760	36.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		8,742.00000	8,810	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		6,742.00000	6,810	37.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	40.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		8,642.00000	8,710	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		6,642.00000	6,710	36.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Call		1,368.00000	1,301	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.30	Put		10.00000	0,011	21.03	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Call		2,359.00000	2,291	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.30	Put		1.00000	0,001	27.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Call		3,358.00000	3,290	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		8,542.00000	8,610	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		6,542.00000	6,610	36.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		8,442.00000	8,510	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		6,442.00000	6,510	36.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		4,943.00000	5,011	34.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Call		3,558.00000	3,490	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	34.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		152.00000	0,134	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		694.00000	0,744	22.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		578.00000	0,525	19.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		120.00000	0,135	19.68	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		1,466.00000	1,399	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.20	Put		8.00000	0,009	21.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Call		2,459.00000	2,391	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.20	Put		1.00000	0,001	27.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Call		3,458.00000	3,390	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	33.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		126.00000	0,111	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		818.00000	0,871	23.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		477.00000	0,429	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		169.00000	0,189	19.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Call		1,320.00000	1,252	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.35	Put		12.00000	0,012	20.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Call		2,309.00000	2,241	26.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.35	Put		1.00000	0,001	26.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Call		3,308.00000	3,240	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	33.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Call		1,079.00000	1,013	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.60	Put		21.00000	0,023	19.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Call		2,060.00000	1,992	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.60	Put		2.00000	0,002	24.91	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Call		3,058.00000	2,990	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.60	Put		0.00000	0,000	32.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		416.00000	0,372	19.80	0.00	0	125.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		208.00000	0,232	19.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Call		1,223.00000	1,156	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	6.45	Put		15.00000	0,016	20.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Call		2,209.00000	2,141	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.45	Put		1.00000	0,001	25.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Call		3,208.00000	3,140	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	32.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		119.00000	0,104	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		861.00000	0,914	23.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		446.00000	0,400	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		188.00000	0,210	19.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Call		2,259.00000	2,191	26.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.40	Put		1.00000	0,001	26.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Call		3,258.00000	3,190	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	32.90	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Call		1,175.00000	1,108	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.50	Put		17.00000	0,018	19.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Call		2,159.00000	2,092	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.50	Put		1.00000	0,002	25.63	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Call		3,158.00000	3,090	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.50	Put		0.00000	0,000	32.49	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		1.00000	0,000	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		5,393.00000	5,460	34.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Call		1,127.00000	1,060	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.55	Put		19.00000	0,020	19.64	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Call		2,110.00000	2,042	25.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.55	Put		2.00000	0,002	25.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Call		3,108.00000	3,040	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.55	Put		0.00000	0,000	32.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		2.00000	0,002	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		4,544.00000	4,612	34.78	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		84.00000	0,073	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		1,126.00000	1,183	25.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		290.00000	0,258	20.38	0.00	0	1,097.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		332.00000	0,368	20.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Call		986.00000	0,922	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.70	Put		28.00000	0,032	19.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Call		1,960.00000	1,892	24.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.70	Put		2.00000	0,002	24.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Call		2,958.00000	2,890	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	31.37	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		271.00000	0,241	20.62	0.00	0	10.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		363.00000	0,401	20.62	0.00	0	100.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Call		941.00000	0,878	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.75	Put		33.00000	0,038	19.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Call		1,911.00000	1,843	24.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.75	Put		3.00000	0,003	24.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Call		2,908.00000	2,840	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		58.00000	0,051	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		1,450.00000	1,511	27.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.05	Call		690.00000	0,633	19.60	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	7.05	Put		82.00000	0,093	19.60	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Call		1,614.00000	1,546	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.05	Put		6.00000	0,006	22.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Call		2,608.00000	2,541	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.05	Put		0.00000	0,001	28.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		238.00000	0,211	21.12	0.00	0	9,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		430.00000	0,471	21.12	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Call		854.00000	0,793	19.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.85	Put		46.00000	0,053	19.50	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Call		1,811.00000	1,744	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.85	Put		3.00000	0,004	23.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Call		2,808.00000	2,740	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.85	Put		0.00000	0,000	30.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		68.00000	0,059	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		1,310.00000	1,369	26.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Call		812.00000	0,751	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.90	Put		54.00000	0,061	19.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Call		1,762.00000	1,694	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.90	Put		4.00000	0,004	23.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Call		770.00000	0,711	19.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.95	Put		62.00000	0,071	19.55	0.00	0	500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Call		1,712.00000	1,645	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.95	Put		4.00000	0,005	22.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Call		2,708.00000	2,640	29.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	29.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		1.00000	0,000	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		5,443.00000	5,510	34.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		3.00000	0,002	34.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		4,445.00000	4,512	34.76	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		651.00000	0,596	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		93.00000	0,106	19.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Call		1,564.00000	1,497	22.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.10	Put		6.00000	0,007	22.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Call		2,558.00000	2,491	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.10	Put		0.00000	0,001	28.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		3.00000	0,002	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		4,345.00000	4,412	34.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		509.00000	0,460	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		151.00000	0,170	19.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		0.00000	0,000	39.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		7,742.00000	7,810	39.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Call		1,271.00000	1,204	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.40	Put		13.00000	0,014	20.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Call		2,758.00000	2,690	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	29.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Call		4,258.00000	4,190	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		7,992.00000	8,060	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	34.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		4,993.00000	5,061	34.88	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Call		1,032.00000	0,967	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.65	Put		24.00000	0,027	19.39	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Call		2,509.00000	2,441	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.15	Put		1.00000	0,001	28.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Call		4,008.00000	3,940	35.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	35.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		387.00000	0,345	19.83	0.00	0	129.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		229.00000	0,255	19.83	0.00	0	200.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		53.00000	0,046	27.56	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		1,545.00000	1,606	27.56	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		2.00000	0,001	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		4,594.00000	4,661	34.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		360.00000	0,320	19.86	0.00	0	15,915.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		252.00000	0,280	19.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		334.00000	0,296	19.88	0.00	0	247.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		276.00000	0,306	19.88	0.00	0	220.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		37.00000	0,032	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		1,929.00000	1,992	29.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		40.00000	0,035	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		1,832.00000	1,895	29.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		310.00000	0,276	20.13	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		302.00000	0,336	20.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Call		223.00000	0,197	21.37	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		465.00000	0,507	21.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		2.00000	0,001	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		4,794.00000	4,861	34.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		184.00000	0,162	22.11	0.00	0	5,000.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		576.00000	0,622	22.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		1.00000	0,001	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		5,043.00000	5,111	34.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		134.00000	0,118	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		776.00000	0,828	23.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		2.00000	0,001	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		4,694.00000	4,761	34.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		34.00000	0,029	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		2,026.00000	2,089	29.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		209.00000	0,185	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		501.00000	0,545	21.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		2.00000	0,001	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		4,744.00000	4,811	34.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		196.00000	0,173	21.86	0.00	0	40.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		538.00000	0,583	21.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		162.00000	0,142	22.61	0.00	0	279.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		654.00000	0,702	22.61	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	34.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		4,843.00000	4,911	34.85	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		21.00000	0,017	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		2,463.00000	2,527	31.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		23.00000	0,019	30.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		2,365.00000	2,429	30.77	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		26.00000	0,022	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		2,268.00000	2,332	30.52	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		172.00000	0,152	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		614.00000	0,662	22.36	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		1.00000	0,001	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		5,243.00000	5,311	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		19.00000	0,015	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		2,561.00000	2,625	31.25	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		105.00000	0,092	24.34	0.00	0	15,890.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		947.00000	1,002	24.34	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		5,193.00000	5,261	34.92	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		112.00000	0,098	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		904.00000	0,958	24.09	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		5,293.00000	5,361	34.94	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		99.00000	0,087	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		991.00000	1,047	24.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		1.00000	0,000	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		5,343.00000	5,410	34.95	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		16.00000	0,012	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		2,758.00000	2,822	31.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		17.00000	0,014	31.50	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		2,659.00000	2,724	31.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		94.00000	0,082	24.84	0.00	0	1.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1,036.00000	1,092	24.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		1.00000	0,000	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		5,493.00000	5,560	34.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		79.00000	0,069	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		1,171.00000	1,229	25.58	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		0.00000	0,000	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		5,992.00000	6,060	35.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		61.00000	0,053	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		1,403.00000	1,463	26.82	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		5,592.00000	5,660	35.00	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		14.00000	0,010	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		2,906.00000	2,970	32.11	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		71.00000	0,062	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		1,263.00000	1,322	26.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		0.00000	0,000	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		5,942.00000	6,010	35.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		0.00000	0,000	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		5,692.00000	5,760	35.02	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		12.00000	0,009	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		3,004.00000	3,069	32.35	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		64.00000	0,056	26.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		1,356.00000	1,416	26.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		0.00000	0,000	34.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		5,542.00000	5,610	34.99	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		14.00000	0,011	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		2,856.00000	2,921	31.98	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		75.00000	0,066	25.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		1,217.00000	1,276	25.83	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		0.00000	0,000	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		5,842.00000	5,910	35.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		46.00000	0,040	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		1,688.00000	1,750	28.31	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		42.00000	0,037	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		1,784.00000	1,847	28.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		6,142.00000	6,210	35.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		35.00000	0,031	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		1,977.00000	2,041	29.79	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		6,342.00000	6,410	36.10	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		4.00000	0,002	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		4,246.00000	4,312	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		29.00000	0,024	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		2,171.00000	2,234	30.28	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	36.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		6,492.00000	6,560	36.48	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		3.00000	0,002	34.75	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		4,395.00000	4,462	34.75	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	11.95	Call		3.00000	0,002	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		4,295.00000	4,362	34.73	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		6,242.00000	6,310	35.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		4.00000	0,003	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		4,146.00000	4,213	34.70	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		5.00000	0,003	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		4,047.00000	4,113	34.68	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		32.00000	0,027	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		2,074.00000	2,137	30.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		6,292.00000	6,360	35.97	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		4.00000	0,003	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		4,196.00000	4,263	34.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		5.00000	0,003	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		4,097.00000	4,163	34.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		5.00000	0,004	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		3,997.00000	4,064	34.67	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		6.00000	0,004	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		3,898.00000	3,964	34.54	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		0.00000	0,000	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		5,642.00000	5,710	35.01	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		13.00000	0,010	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		2,955.00000	3,020	32.23	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		55.00000	0,048	27.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		1,497.00000	1,558	27.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		0.00000	0,000	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		5,742.00000	5,810	35.04	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		10.00000	0,007	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		3,252.00000	3,317	32.96	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		11.00000	0,008	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		3,153.00000	3,218	32.71	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		12.00000	0,009	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		3,054.00000	3,119	32.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		50.00000	0,044	27.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		1,592.00000	1,654	27.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		0.00000	0,000	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		5,792.00000	5,860	35.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		11.00000	0,009	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		3,103.00000	3,169	32.59	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		48.00000	0,042	28.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		1,640.00000	1,702	28.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		0.00000	0,000	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		5,892.00000	5,960	35.07	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		6.00000	0,004	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		3,798.00000	3,864	34.29	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		7.00000	0,005	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		3,699.00000	3,765	34.05	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		7.00000	0,005	33.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		3,599.00000	3,665	33.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		8.00000	0,006	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		3,500.00000	3,566	33.57	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		9.00000	0,006	33.32	0.00	0	16,483.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		3,401.00000	3,466	33.32	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		9.00000	0,007	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		3,301.00000	3,367	33.08	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		10.00000	0,008	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		3,202.00000	3,268	32.84	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		44.00000	0,038	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		1,736.00000	1,798	28.55	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		6,042.00000	6,110	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		6.00000	0,004	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		3,948.00000	4,014	34.66	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		6.00000	0,004	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		3,848.00000	3,914	34.42	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		7.00000	0,005	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		3,749.00000	3,815	34.17	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		7.00000	0,005	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		3,649.00000	3,715	33.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		8.00000	0,005	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		3,550.00000	3,615	33.69	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		8.00000	0,006	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		3,450.00000	3,516	33.44	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		38.00000	0,034	29.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		1,880.00000	1,944	29.30	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		4,893.00000	4,961	34.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		15.00000	0,012	31.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		2,807.00000	2,872	31.86	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		16.00000	0,013	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		2,708.00000	2,773	31.62	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		18.00000	0,015	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		2,610.00000	2,675	31.38	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		20.00000	0,016	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		2,512.00000	2,576	31.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		22.00000	0,018	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		2,414.00000	2,478	30.89	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		25.00000	0,020	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		2,317.00000	2,380	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		30.00000	0,026	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		2,122.00000	2,186	30.16	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		2.00000	0,001	34.81	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		4,644.00000	4,711	34.81	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		27.00000	0,023	30.40	0.00	0	27,500.00
\$ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		2,219.00000	2,283	30.40	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Call		6.00000	0,004	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.44	Put		3,788.00000	3,854	34.27	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		9.00000	0,007	33.20	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		3,351.00000	3,417	33.20	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	15.60	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		7,942.00000	8,010	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Call		4,058.00000	3,990	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		0.00000	0,000	40.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		7,892.00000	7,960	40.06	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Call		4,108.00000	4,040	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		8,042.00000	8,110	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Call		3,958.00000	3,890	35.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	35.74	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		8,142.00000	8,210	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		254.00000	0,226	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		396.00000	0,436	20.87	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Call		897.00000	0,835	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	6.80	Put		39.00000	0,045	19.47	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Call		1,861.00000	1,793	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	5.80	Put		3.00000	0,003	23.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Call		2,858.00000	2,790	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	30.65	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Call		3,858.00000	3,790	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	35.33	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	40.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		8,192.00000	8,260	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		0.00000	0,000	35.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		6,192.00000	6,260	35.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Call		3,808.00000	3,740	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	35.13	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		8,242.00000	8,310	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Call		3,758.00000	3,690	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	34.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		0.00000	0,000	39.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		7,792.00000	7,860	39.80	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Call		4,208.00000	4,140	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		0.00000	0,000	39.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		7,842.00000	7,910	39.93	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Call		4,158.00000	4,090	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	36.14	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		8,092.00000	8,160	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		6,092.00000	6,160	35.46	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Call		3,908.00000	3,840	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	35.53	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	40.18	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		8,292.00000	8,360	40.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Call		3,708.00000	3,640	34.72	0.00	0	0.00
\$ / R	On	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future			7.72180	7.79070		19.94	20,524,544.40	2,658	40,266.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		262.00000	0,243	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		871.00000	0,921	22.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		8,360.00000	8,429	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		8.00000	0,007	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		6,367.00000	6,435	35.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Call		3,641.00000	3,572	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	30.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		8,410.00000	8,479	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		8.00000	0,007	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		6,417.00000	6,485	35.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Call		3,591.00000	3,523	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.20	Put		0.00000	0,001	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		1.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		8,510.00000	8,578	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		8,809.00000	8,878	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		9,009.00000	9,078	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		4.00000	0,003	34.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		7,013.00000	7,081	34.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		55.00000	0,051	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		3,064.00000	3,129	30.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		8,959.00000	9,028	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		4.00000	0,003	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		6,963.00000	7,031	34.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		56.00000	0,052	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		3,015.00000	3,080	30.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Call		2,049.00000	1,981	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.75	Put		8.00000	0,009	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Call		3,042.00000	2,974	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.75	Put		1.00000	0,002	26.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		8,909.00000	8,978	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		4.00000	0,003	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		6,913.00000	6,981	34.72	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		8,709.00000	8,778	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		8,759.00000	8,828	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		8,659.00000	8,728	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Call		6.00000	0,005	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.45	Put		6,665.00000	6,733	35.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		612.00000	0,568	19.59	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	7.45	Put		271.00000	0,296	19.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Call		1,378.00000	1,313	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.45	Put		37.00000	0,041	19.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Call		2,346.00000	2,277	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.45	Put		5.00000	0,005	22.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Call		3,342.00000	3,273	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.45	Put		1.00000	0,001	28.53	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		1.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		8,560.00000	8,628	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		7.00000	0,005	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		6,566.00000	6,633	35.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Call		1,471.00000	1,405	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.35	Put		30.00000	0,033	19.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Call		2,445.00000	2,376	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.35	Put		4.00000	0,004	23.21	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Call		3,442.00000	3,373	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.35	Put		1.00000	0,001	29.17	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		1.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		8,460.00000	8,528	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Call		734.00000	0,686	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.25	Put		193.00000	0,214	19.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Call		1,565.00000	1,499	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.25	Put		24.00000	0,027	19.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Call		3,542.00000	3,473	29.81	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	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
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		7.00000	0,006	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		6,516.00000	6,584	35.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		20.00000	0,018	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		5,029.00000	5,096	34.91	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		284.00000	0,263	22.20	0.00	0	140.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		793.00000	0,841	22.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		702.00000	0,655	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		211.00000	0,233	19.38	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Call		1,518.00000	1,452	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.30	Put		27.00000	0,030	19.61	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Call		2,495.00000	2,426	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.30	Put		4.00000	0,004	23.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Call		3,492.00000	3,423	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.30	Put		1.00000	0,001	29.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		251.00000	0,233	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		910.00000	0,961	22.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		199.00000	0,185	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		1,158.00000	1,213	23.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		5.00000	0,004	34.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		6,814.00000	6,882	34.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		5.00000	0,004	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		6,764.00000	6,832	34.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		38.00000	0,035	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		3,797.00000	3,863	32.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		5.00000	0,005	35.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		6,714.00000	6,783	35.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		207.00000	0,192	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		1,116.00000	1,170	23.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Call		1,152.00000	1,089	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.70	Put		61.00000	0,067	18.55	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Call		2,098.00000	2,030	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.70	Put		7.00000	0,008	21.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Call		3,092.00000	3,023	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.70	Put		1.00000	0,001	26.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		242.00000	0,224	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		951.00000	1,002	22.96	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		584.00000	0,541	19.66	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		293.00000	0,319	19.66	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Call		2,296.00000	2,228	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.50	Put		5.00000	0,006	22.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Call		3,292.00000	3,223	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.50	Put		1.00000	0,001	28.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		18.00000	0,016	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		5,277.00000	5,344	35.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		30.00000	0,027	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		4,289.00000	4,355	33.63	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		48.00000	0,044	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		3,307.00000	3,372	31.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		232.00000	0,215	23.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		991.00000	1,043	23.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		557.00000	0,515	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		316.00000	0,343	19.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Call		1,287.00000	1,222	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.55	Put		46.00000	0,050	18.95	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Call		2,247.00000	2,178	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.55	Put		6.00000	0,006	22.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Call		3,242.00000	3,173	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.55	Put		1.00000	0,001	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		17.00000	0,016	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		5,326.00000	5,394	35.42	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		29.00000	0,026	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		4,338.00000	4,404	33.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		47.00000	0,043	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		3,356.00000	3,421	31.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		223.00000	0,207	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		1,032.00000	1,085	23.33	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Call		1,242.00000	1,177	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.60	Put		51.00000	0,055	18.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Call		2,197.00000	2,129	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.60	Put		6.00000	0,007	21.77	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Call		3,192.00000	3,123	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.60	Put		1.00000	0,001	27.58	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		17.00000	0,015	35.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		5,376.00000	5,443	35.50	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		46.00000	0,042	31.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		3,405.00000	3,470	31.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		215.00000	0,199	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		1,074.00000	1,127	23.52	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Call		1,197.00000	1,133	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.65	Put		56.00000	0,061	18.68	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Call		2,148.00000	2,079	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.65	Put		7.00000	0,007	21.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Call		3,142.00000	3,073	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.65	Put		1.00000	0,001	27.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		16.00000	0,014	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		5,525.00000	5,592	35.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		26.00000	0,023	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		4,535.00000	4,601	34.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		43.00000	0,039	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		3,552.00000	3,617	31.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		192.00000	0,178	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		1,201.00000	1,256	24.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		437.00000	0,406	20.32	0.00	0	22,095.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		446.00000	0,484	20.32	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Call		1,065.00000	1,007	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.80	Put		74.00000	0,085	18.69	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Call		1,999.00000	1,932	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.80	Put		8.00000	0,010	20.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Call		2,993.00000	2,924	26.37	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.80	Put		2.00000	0,002	26.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		418.00000	0,388	20.50	0.00	0	450.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		477.00000	0,516	20.50	0.00	0	430.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Call		1,025.00000	0,968	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.85	Put		84.00000	0,096	18.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Call		1,951.00000	1,883	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.85	Put		10.00000	0,011	20.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Call		2,943.00000	2,874	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.85	Put		2.00000	0,002	26.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		15.00000	0,014	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		5,624.00000	5,692	35.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		41.00000	0,038	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		3,650.00000	3,716	32.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		178.00000	0,165	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		1,287.00000	1,343	24.47	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		400.00000	0,371	20.69	0.00	0	55.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		509.00000	0,549	20.69	0.00	0	20.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Call		985.00000	0,929	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.90	Put		94.00000	0,107	18.83	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Call		1,902.00000	1,834	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.90	Put		11.00000	0,012	20.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Call		2,893.00000	2,824	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.90	Put		2.00000	0,002	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		14.00000	0,013	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		5,723.00000	5,791	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		39.00000	0,036	32.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		3,748.00000	3,814	32.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		13.00000	0,012	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		5,922.00000	5,990	36.44	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		21.00000	0,019	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		4,930.00000	4,997	34.74	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		36.00000	0,033	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		3,945.00000	4,011	33.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		58.00000	0,053	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		2,967.00000	3,031	30.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		14.00000	0,012	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		5,873.00000	5,940	36.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		22.00000	0,019	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		4,881.00000	4,947	34.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		36.00000	0,034	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		3,895.00000	3,962	32.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Call		801.00000	0,750	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.15	Put		160.00000	0,178	19.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Call		1,661.00000	1,594	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.15	Put		20.00000	0,022	20.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Call		2,644.00000	2,575	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.15	Put		3.00000	0,003	24.36	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		14.00000	0,012	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		5,823.00000	5,890	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		37.00000	0,034	32.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		3,846.00000	3,912	32.76	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	10.60	Call		61.00000	0,056	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		2,870.00000	2,934	29.98	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		155.00000	0,144	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		1,464.00000	1,522	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Call		336.00000	0,312	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.10	Put		645.00000	0,690	21.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Call		836.00000	0,784	19.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.10	Put		145.00000	0,162	19.11	0.00	0	200.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Call		1,708.00000	1,642	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.10	Put		17.00000	0,020	20.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Call		2,694.00000	2,625	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.10	Put		3.00000	0,003	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		15.00000	0,013	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		5,674.00000	5,741	36.02	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		40.00000	0,037	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		3,699.00000	3,765	32.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		383.00000	0,355	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		542.00000	0,583	20.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Call		947.00000	0,891	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.95	Put		106.00000	0,119	18.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Call		1,853.00000	1,786	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.95	Put		12.00000	0,014	20.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Call		2,843.00000	2,774	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.95	Put		2.00000	0,002	25.51	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		15.00000	0,014	35.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		5,574.00000	5,642	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		25.00000	0,023	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		4,584.00000	4,651	34.14	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		42.00000	0,038	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		3,601.00000	3,666	32.06	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		172.00000	0,159	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		1,331.00000	1,387	24.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		185.00000	0,171	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		1,244.00000	1,299	24.28	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		18.00000	0,016	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		5,227.00000	5,294	35.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		31.00000	0,028	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		4,240.00000	4,306	33.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		166.00000	0,154	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		1,375.00000	1,432	24.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Call		909.00000	0,855	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.00	Put		118.00000	0,133	18.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Call		1,805.00000	1,738	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.00	Put		14.00000	0,016	20.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		17.00000	0,015	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		5,426.00000	5,493	35.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		45.00000	0,041	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		3,454.00000	3,519	31.65	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		144.00000	0,134	25.60	0.00	0	21,795.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		1,553.00000	1,612	25.60	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	7.20	Call		767.00000	0,717	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.20	Put		176.00000	0,195	19.25	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Call		1,613.00000	1,546	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.20	Put		22.00000	0,024	19.88	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Call		2,594.00000	2,525	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.20	Put		3.00000	0,003	24.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		33.00000	0,030	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		4,092.00000	4,158	33.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		140.00000	0,130	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		1,599.00000	1,658	25.79	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		160.00000	0,149	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		1,419.00000	1,477	25.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		671.00000	0,625	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		230.00000	0,253	19.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		1.00000	0,001	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		7,710.00000	7,779	33.34	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		10.00000	0,008	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		6,219.00000	6,286	35.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		23.00000	0,021	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		4,732.00000	4,799	34.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		49.00000	0,046	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		3,258.00000	3,324	31.09	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Call		1,332.00000	1,267	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.50	Put		41.00000	0,045	19.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.00	Call		2,793.00000	2,724	25.22	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	5.00	Put		2.00000	0,002	25.22	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Call		4,291.00000	4,222	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		7,960.00000	8,029	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		7.00000	0,006	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		6,466.00000	6,534	35.49	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		44.00000	0,040	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		3,503.00000	3,568	31.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		296.00000	0,275	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		755.00000	0,803	22.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Call		1,109.00000	1,047	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.75	Put		68.00000	0,075	18.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Call		2,545.00000	2,476	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.25	Put		4.00000	0,004	23.78	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Call		4,041.00000	3,972	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		135.00000	0,126	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		1,644.00000	1,704	25.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		531.00000	0,491	19.80	0.00	0	390.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		340.00000	0,369	19.80	0.00	0	130.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		27.00000	0,024	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		4,486.00000	4,552	33.97	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		32.00000	0,029	33.37	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		4,141.00000	4,207	33.37	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	9.15	Call		149.00000	0,139	25.41	0.00	0	21,978.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		1,508.00000	1,567	25.41	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		131.00000	0,122	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		1,690.00000	1,750	26.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Call		506.00000	0,467	19.87	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.65	Put		365.00000	0,395	19.87	0.00	0	100.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		27.00000	0,025	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		4,436.00000	4,503	33.89	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		112.00000	0,105	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		1,921.00000	1,983	27.11	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		119.00000	0,111	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		1,828.00000	1,889	26.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		482.00000	0,444	19.94	0.00	0	600.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		391.00000	0,422	19.94	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		109.00000	0,102	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		1,968.00000	2,030	27.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		116.00000	0,108	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		1,875.00000	1,936	26.92	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		123.00000	0,114	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		1,782.00000	1,842	26.54	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		459.00000	0,424	20.13	0.00	0	233.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		418.00000	0,452	20.13	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		23.00000	0,021	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		4,782.00000	4,849	34.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		322.00000	0,299	21.64	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	8.15	Put		681.00000	0,727	21.64	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		21.00000	0,019	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		4,980.00000	5,047	34.82	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		59.00000	0,055	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		2,918.00000	2,983	30.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		63.00000	0,058	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		2,822.00000	2,886	29.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		67.00000	0,061	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		2,726.00000	2,789	29.56	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		273.00000	0,253	22.39	0.00	0	400.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		832.00000	0,881	22.39	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		22.00000	0,020	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		4,831.00000	4,898	34.57	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		65.00000	0,060	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		2,774.00000	2,838	29.70	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		69.00000	0,063	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		2,678.00000	2,741	29.43	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		309.00000	0,286	21.83	0.00	0	139.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		718.00000	0,764	21.83	0.00	0	4.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		24.00000	0,022	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		4,683.00000	4,750	34.31	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		71.00000	0,065	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		2,630.00000	2,693	29.29	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		75.00000	0,069	29.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		2,534.00000	2,597	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	10.15	Call		80.00000	0,074	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		2,439.00000	2,502	28.73	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		85.00000	0,078	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		2,344.00000	2,406	28.45	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		91.00000	0,084	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		2,250.00000	2,312	28.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		97.00000	0,089	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		2,156.00000	2,217	27.90	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		103.00000	0,095	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		2,062.00000	2,123	27.62	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		351.00000	0,326	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		610.00000	0,654	21.26	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		28.00000	0,025	33.80	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		4,387.00000	4,453	33.80	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		127.00000	0,118	26.35	0.00	0	26,596.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		1,736.00000	1,796	26.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		25.00000	0,022	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		4,634.00000	4,700	34.23	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		73.00000	0,067	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		2,582.00000	2,645	29.15	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		77.00000	0,071	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		2,486.00000	2,549	28.87	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		82.00000	0,076	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		2,391.00000	2,454	28.59	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		94.00000	0,086	28.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		2,203.00000	2,264	28.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		100.00000	0,092	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		2,109.00000	2,170	27.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		106.00000	0,099	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		2,015.00000	2,077	27.48	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		367.00000	0,340	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		576.00000	0,618	21.07	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		88.00000	0,081	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		2,297.00000	2,359	28.32	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		7,910.00000	7,979	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Call		4,091.00000	4,022	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		13.00000	0,011	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		5,972.00000	6,039	36.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		35.00000	0,032	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		3,994.00000	4,060	33.12	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		8,010.00000	8,079	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		13.00000	0,011	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		6,022.00000	6,089	36.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		34.00000	0,031	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		4,043.00000	4,109	33.20	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Call		3,991.00000	3,922	32.67	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	32.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		8,160.00000	8,229	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		11.00000	0,009	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		6,170.00000	6,237	36.01	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		31.00000	0,029	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		4,190.00000	4,257	33.46	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Call		3,841.00000	3,772	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	31.71	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		8,060.00000	8,129	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		12.00000	0,010	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		6,071.00000	6,138	36.18	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Call		3,941.00000	3,872	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		0.00000	0,000	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		9,709.00000	9,778	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		8,110.00000	8,179	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		11.00000	0,009	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		6,120.00000	6,187	36.10	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Call		3,891.00000	3,822	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	32.03	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		8,210.00000	8,279	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Call		3,791.00000	3,722	31.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	31.40	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		8,260.00000	8,329	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		10.00000	0,008	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		6,269.00000	6,336	35.84	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Call		872.00000	0,819	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	7.05	Put		131.00000	0,147	19.04	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Call		1,757.00000	1,689	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	6.05	Put		16.00000	0,017	20.27	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Call		2,744.00000	2,675	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	5.05	Put		3.00000	0,003	24.93	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Call		3,741.00000	3,672	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	31.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		1.00000	0,001	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		7,810.00000	7,879	33.16	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Call		4,191.00000	4,122	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Call		1.00000	0,001	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		7,860.00000	7,929	33.08	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Call		4,141.00000	4,072	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	33.30	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		1.00000	0,001	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		8,310.00000	8,379	32.99	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		9.00000	0,007	35.75	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		6,318.00000	6,385	35.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Call		3,691.00000	3,622	30.76	0.00	0	0.00
\$ / R	On	14/06/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	30.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future			7.85290	7.92330		20.16	0.00	0	3,365.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Call		20.00000	0,018	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.85	Put		7,947.00000	8,015	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Call		38.00000	0,036	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.85	Put		5,965.00000	6,033	34.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Call		77.00000	0,072	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.85	Put		4,004.00000	4,069	31.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Call		179.00000	0,169	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.85	Put		2,106.00000	2,166	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Call		1,189.00000	1,127	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.85	Put		116.00000	0,124	18.28	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Call		2,091.00000	2,021	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.85	Put		18.00000	0,018	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Call		3,079.00000	3,009	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.85	Put		6.00000	0,006	24.86	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Call		4,074.00000	4,004	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		1.00000	0,001	29.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		20.00000	0,019	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		7,897.00000	7,966	37.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		39.00000	0,036	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		5,916.00000	5,983	34.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		78.00000	0,073	31.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		3,955.00000	4,020	31.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		183.00000	0,173	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,060.00000	2,120	26.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		606.00000	0,568	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		483.00000	0,515	20.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		1,230.00000	1,167	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		107.00000	0,114	18.34	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		2,140.00000	2,070	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		17.00000	0,017	19.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		3,129.00000	3,058	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		6.00000	0,005	25.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		4,124.00000	4,054	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		1.00000	0,001	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		583.00000	0,547	20.16	0.00	0	409.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		510.00000	0,544	20.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		20.00000	0,018	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		7,997.00000	8,065	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		37.00000	0,035	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,014.00000	6,082	34.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		75.00000	0,071	31.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,052.00000	4,118	31.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		175.00000	0,164	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,152.00000	2,211	26.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		562.00000	0,528	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		539.00000	0,575	20.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		1,148.00000	1,090	18.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		125.00000	0,137	18.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		2,042.00000	1,973	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		19.00000	0,020	19.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		3,029.00000	2,959	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		6.00000	0,006	24.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		4,024.00000	3,954	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		1.00000	0,001	29.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		19.00000	0,017	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,046.00000	8,114	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		37.00000	0,034	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,064.00000	6,131	34.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		74.00000	0,069	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,101.00000	4,166	31.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		170.00000	0,160	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,197.00000	2,257	26.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		543.00000	0,510	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		570.00000	0,607	20.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		1,111.00000	1,054	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		138.00000	0,151	18.47	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,994.00000	1,925	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		21.00000	0,022	19.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,980.00000	2,909	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		7.00000	0,006	24.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,975.00000	3,904	28.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		2.00000	0,001	28.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		18.00000	0,016	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,145.00000	8,213	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		35.00000	0,033	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,162.00000	6,230	35.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		71.00000	0,067	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,198.00000	4,264	31.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		162.00000	0,152	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,289.00000	2,349	26.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		507.00000	0,476	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		634.00000	0,673	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		1,039.00000	0,984	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		166.00000	0,181	18.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,899.00000	1,831	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		26.00000	0,028	19.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,881.00000	2,810	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		8.00000	0,007	23.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,875.00000	3,804	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		2.00000	0,001	28.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		18.00000	0,016	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,195.00000	8,263	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		35.00000	0,032	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,212.00000	6,279	35.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		69.00000	0,065	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,246.00000	4,312	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		158.00000	0,148	27.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,335.00000	2,395	27.00	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		490.00000	0,460	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		667.00000	0,707	20.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		1,004.00000	0,950	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		181.00000	0,197	18.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,852.00000	1,784	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		29.00000	0,031	19.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,831.00000	2,761	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		8.00000	0,008	23.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,825.00000	3,755	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		2.00000	0,002	28.30	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		17.00000	0,016	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,244.00000	8,313	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		34.00000	0,032	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,261.00000	6,329	35.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		68.00000	0,064	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,295.00000	4,361	31.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		154.00000	0,145	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,381.00000	2,442	27.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		474.00000	0,445	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		701.00000	0,742	21.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		970.00000	0,917	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		197.00000	0,214	18.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,805.00000	1,738	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		32.00000	0,035	19.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,781.00000	2,711	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		8.00000	0,008	23.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,775.00000	3,705	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		2.00000	0,002	28.07	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		16.00000	0,014	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,393.00000	8,461	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		32.00000	0,030	35.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,409.00000	6,477	35.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		64.00000	0,060	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,441.00000	4,507	32.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		143.00000	0,135	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,520.00000	2,582	27.49	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		873.00000	0,824	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		250.00000	0,271	19.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,667.00000	1,600	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		44.00000	0,047	18.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,633.00000	2,563	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		10.00000	0,010	22.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,626.00000	3,555	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		3.00000	0,002	27.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		16.00000	0,015	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,343.00000	8,412	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		33.00000	0,031	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,360.00000	6,428	35.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		65.00000	0,061	31.97	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	13/09/2010	Foreign Exchange Future	12.25	Put		4,392.00000	4,458	31.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		147.00000	0,138	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,474.00000	2,535	27.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		443.00000	0,416	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		770.00000	0,813	21.40	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		905.00000	0,854	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		232.00000	0,251	19.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,713.00000	1,645	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		40.00000	0,042	18.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,682.00000	2,612	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		9.00000	0,009	22.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,675.00000	3,605	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		2.00000	0,002	27.62	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		15.00000	0,014	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,492.00000	8,561	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		31.00000	0,029	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,508.00000	6,576	35.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		62.00000	0,058	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,539.00000	4,605	32.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		136.00000	0,128	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,613.00000	2,675	27.73	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		402.00000	0,377	21.87	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		879.00000	0,924	21.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		813.00000	0,766	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		290.00000	0,313	19.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,576.00000	1,510	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		53.00000	0,057	18.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,534.00000	2,464	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		11.00000	0,011	21.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,526.00000	3,456	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		3.00000	0,003	26.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		429.00000	0,403	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		806.00000	0,850	21.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		21.00000	0,019	37.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		7,798.00000	7,866	37.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		40.00000	0,037	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		5,817.00000	5,884	34.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		81.00000	0,076	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		3,858.00000	3,923	30.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		192.00000	0,181	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		1,969.00000	2,028	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		653.00000	0,613	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		430.00000	0,460	19.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		1,313.00000	1,250	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		90.00000	0,097	18.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		2,238.00000	2,168	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		15.00000	0,015	20.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		3,228.00000	3,157	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		5.00000	0,004	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		4,224.00000	4,154	29.46	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	13/09/2010	Foreign Exchange Future	3.70	Put		1.00000	0,001	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		20.00000	0,019	37.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		7,847.00000	7,916	37.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		39.00000	0,037	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		5,866.00000	5,934	34.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		79.00000	0,075	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		3,906.00000	3,972	31.02	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		188.00000	0,177	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,015.00000	2,074	26.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		629.00000	0,590	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		456.00000	0,487	19.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		1,271.00000	1,208	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		98.00000	0,105	18.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		2,189.00000	2,119	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		16.00000	0,016	19.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		3,178.00000	3,108	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		5.00000	0,005	25.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		4,174.00000	4,104	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		1.00000	0,001	29.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		19.00000	0,017	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,096.00000	8,164	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		36.00000	0,034	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,113.00000	6,181	34.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		72.00000	0,068	31.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,149.00000	4,215	31.53	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	13/09/2010	Foreign Exchange Future	10.00	Call		166.00000	0,156	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,243.00000	2,303	26.75	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		525.00000	0,493	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		602.00000	0,640	20.63	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		1,074.00000	1,018	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		151.00000	0,165	18.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,946.00000	1,878	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		23.00000	0,025	19.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,930.00000	2,860	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		7.00000	0,007	24.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,925.00000	3,854	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		2.00000	0,001	28.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		17.00000	0,015	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,294.00000	8,362	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		34.00000	0,031	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,311.00000	6,378	35.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		67.00000	0,063	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,344.00000	4,410	31.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		150.00000	0,141	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,427.00000	2,488	27.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		458.00000	0,430	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		735.00000	0,777	21.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		937.00000	0,885	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		214.00000	0,232	18.94	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,759.00000	1,691	18.98	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	13/09/2010	Foreign Exchange Future	6.20	Put		36.00000	0,038	18.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,732.00000	2,662	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		9.00000	0,009	22.93	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,725.00000	3,655	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		2.00000	0,002	27.84	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		15.00000	0,014	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,442.00000	8,511	37.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		32.00000	0,030	35.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,459.00000	6,527	35.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		63.00000	0,059	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,490.00000	4,556	32.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		140.00000	0,131	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,567.00000	2,628	27.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		415.00000	0,390	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		842.00000	0,887	21.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		843.00000	0,794	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		270.00000	0,291	19.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,621.00000	1,555	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		48.00000	0,052	18.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,583.00000	2,513	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		10.00000	0,010	22.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,576.00000	3,506	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		3.00000	0,003	27.16	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		235.00000	0,221	24.67	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,612.00000	1,668	24.67	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	13/09/2010	Foreign Exchange Future	9.15	Call		255.00000	0,240	24.21	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,482.00000	1,537	24.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future			7.98470	8.05590		20.33	0.00	0	493.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		43.00000	0,041	35.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		7,937.00000	8,006	35.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		71.00000	0,069	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		5,965.00000	6,034	33.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		126.00000	0,121	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,020.00000	4,086	30.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		258.00000	0,246	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,152.00000	2,211	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		696.00000	0,658	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		590.00000	0,623	20.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		1,270.00000	1,207	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		164.00000	0,172	18.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		2,140.00000	2,069	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		34.00000	0,034	19.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		3,115.00000	3,044	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		9.00000	0,009	22.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		4,108.00000	4,037	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		2.00000	0,002	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		496.00000	0,470	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		990.00000	1,035	21.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		43.00000	0,041	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		7,987.00000	8,056	36.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		71.00000	0,068	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,015.00000	6,083	33.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		124.00000	0,120	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,068.00000	4,135	30.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		253.00000	0,242	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,197.00000	2,257	25.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		1,231.00000	1,169	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		175.00000	0,184	18.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		2,092.00000	2,021	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		36.00000	0,036	18.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		3,065.00000	2,994	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		9.00000	0,009	22.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		4,059.00000	3,988	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		3.00000	0,003	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		42.00000	0,040	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,036.00000	8,105	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		70.00000	0,067	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,064.00000	6,132	33.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		122.00000	0,118	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,116.00000	4,183	30.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		248.00000	0,236	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,242.00000	2,301	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		655.00000	0,621	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		649.00000	0,686	20.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		1,193.00000	1,135	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		187.00000	0,200	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		2,045.00000	1,975	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		39.00000	0,040	18.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		3,016.00000	2,945	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		10.00000	0,010	22.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		4,009.00000	3,938	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		3.00000	0,003	27.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		41.00000	0,039	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,085.00000	8,154	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		69.00000	0,066	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,113.00000	6,181	33.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		120.00000	0,116	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,164.00000	4,231	30.37	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		243.00000	0,231	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,287.00000	2,346	26.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		637.00000	0,603	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		681.00000	0,718	20.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		1,159.00000	1,102	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		203.00000	0,217	18.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,999.00000	1,929	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		43.00000	0,044	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,967.00000	2,896	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		11.00000	0,011	22.13	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,959.00000	3,888	26.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		3.00000	0,003	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	13/12/2010	Foreign Exchange Future	8.00	Call		676.00000	0,639	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		620.00000	0,654	20.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		41.00000	0,039	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,135.00000	8,204	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		68.00000	0,065	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,162.00000	6,230	33.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		118.00000	0,114	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,212.00000	4,279	30.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		237.00000	0,227	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,331.00000	2,392	26.14	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		619.00000	0,586	20.74	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		713.00000	0,751	20.74	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		1,125.00000	1,069	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		219.00000	0,234	18.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,953.00000	1,883	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		47.00000	0,048	18.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,918.00000	2,847	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		12.00000	0,012	21.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,909.00000	3,838	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		3.00000	0,003	26.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		40.00000	0,038	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,184.00000	8,253	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		67.00000	0,064	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,211.00000	6,279	33.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		116.00000	0,112	30.54	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	13/12/2010	Foreign Exchange Future	12.20	Put		4,260.00000	4,327	30.54	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		232.00000	0,222	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,376.00000	2,437	26.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		602.00000	0,570	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		746.00000	0,785	20.88	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		1,093.00000	1,038	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		237.00000	0,253	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,907.00000	1,838	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		51.00000	0,053	18.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,868.00000	2,797	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		12.00000	0,012	21.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,860.00000	3,788	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		4.00000	0,003	26.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		39.00000	0,037	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,233.00000	8,302	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		66.00000	0,063	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,260.00000	6,328	33.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		114.00000	0,110	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,308.00000	4,375	30.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		228.00000	0,217	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,422.00000	2,482	26.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		585.00000	0,554	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		779.00000	0,819	21.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		1,061.00000	1,007	18.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		255.00000	0,272	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	6.25	Call		1,862.00000	1,793	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		56.00000	0,058	18.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,819.00000	2,748	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		13.00000	0,013	21.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,810.00000	3,739	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		4.00000	0,004	26.16	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		36.00000	0,034	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,430.00000	8,499	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		62.00000	0,060	34.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,456.00000	6,525	34.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		107.00000	0,103	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,501.00000	4,568	30.96	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		210.00000	0,200	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,604.00000	2,665	26.80	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		524.00000	0,496	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		918.00000	0,961	21.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		942.00000	0,892	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		336.00000	0,357	19.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,684.00000	1,616	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		78.00000	0,081	18.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,624.00000	2,553	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		18.00000	0,018	20.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,611.00000	3,540	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		5.00000	0,005	25.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		37.00000	0,035	36.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,381.00000	8,450	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		63.00000	0,061	34.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,407.00000	6,476	34.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		109.00000	0,105	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,453.00000	4,520	30.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		214.00000	0,204	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,558.00000	2,619	26.69	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		538.00000	0,510	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		882.00000	0,925	21.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		970.00000	0,920	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		314.00000	0,335	19.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,728.00000	1,660	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		72.00000	0,075	18.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,673.00000	2,601	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		17.00000	0,016	21.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,661.00000	3,589	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		5.00000	0,004	25.43	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		483.00000	0,458	21.98	0.00	0	117.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		1,027.00000	1,073	21.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		35.00000	0,033	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,479.00000	8,548	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		62.00000	0,059	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,506.00000	6,574	34.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		106.00000	0,102	31.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,550.00000	4,617	31.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		205.00000	0,196	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,649.00000	2,711	26.91	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		510.00000	0,483	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		954.00000	0,998	21.70	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		914.00000	0,866	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		358.00000	0,381	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,641.00000	1,573	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		85.00000	0,088	18.49	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,575.00000	2,504	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		19.00000	0,019	20.68	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,561.00000	3,490	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		5.00000	0,005	24.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		569.00000	0,539	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		813.00000	0,854	21.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		44.00000	0,042	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		7,838.00000	7,907	35.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		73.00000	0,070	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		5,867.00000	5,935	33.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		129.00000	0,125	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		3,923.00000	3,990	29.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		268.00000	0,256	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,062.00000	2,121	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		740.00000	0,699	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		534.00000	0,564	20.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		1,349.00000	1,285	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		143.00000	0,150	18.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		2,236.00000	2,165	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		30.00000	0,030	19.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		3,214.00000	3,143	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		8.00000	0,008	23.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		4,208.00000	4,136	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		2.00000	0,001	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		44.00000	0,042	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		7,888.00000	7,957	35.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		72.00000	0,070	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		5,916.00000	5,985	33.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		128.00000	0,123	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		3,972.00000	4,038	29.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		263.00000	0,251	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,107.00000	2,166	25.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		718.00000	0,679	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		562.00000	0,594	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		1,309.00000	1,245	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		153.00000	0,160	18.20	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		2,188.00000	2,117	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		32.00000	0,032	19.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		3,164.00000	3,093	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		8.00000	0,008	22.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		4,158.00000	4,087	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		2.00000	0,002	27.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		38.00000	0,036	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,282.00000	8,351	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		65.00000	0,062	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,309.00000	6,377	33.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		113.00000	0,108	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,357.00000	4,423	30.71	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		223.00000	0,213	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,467.00000	2,528	26.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		1,030.00000	0,977	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		274.00000	0,292	18.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,817.00000	1,748	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		61.00000	0,063	18.64	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,770.00000	2,699	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		14.00000	0,014	21.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,760.00000	3,689	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		4.00000	0,004	25.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		37.00000	0,035	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,331.00000	8,400	36.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		64.00000	0,062	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,358.00000	6,427	34.00	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		111.00000	0,107	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,405.00000	4,472	30.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		218.00000	0,209	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,512.00000	2,574	26.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		554.00000	0,524	21.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		848.00000	0,889	21.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		1,000.00000	0,948	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		294.00000	0,313	18.90	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,772.00000	1,704	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		66.00000	0,069	18.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,721.00000	2,650	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		15.00000	0,015	21.23	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,710.00000	3,639	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		4.00000	0,004	25.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		53.00000	0,051	34.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,047.00000	7,116	34.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		90.00000	0,087	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,084.00000	5,152	31.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		167.00000	0,160	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,161.00000	3,225	28.12	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		384.00000	0,364	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,378.00000	1,429	23.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		5,006.00000	4,935	27.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	27.38	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future			12.13740	12.21990		17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.90	Put		9,680.00000	9,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		7,680.00000	7,763	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		5,680.00000	5,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		3,680.00000	3,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		324.00000	0,237	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		4.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		1,320.00000	1,237	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		2,320.00000	2,237	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.60	Put		9,380.00000	9,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		5,380.00000	5,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		620.00000	0,537	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		2,620.00000	2,537	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.40	Put		9,180.00000	9,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		7,180.00000	7,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		5,180.00000	5,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		3,180.00000	3,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		17.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		197.00000	0,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		820.00000	0,737	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		1,820.00000	1,737	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		2,820.00000	2,737	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.25	Put		9,030.00000	9,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		7,030.00000	7,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		5,030.00000	5,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		3,030.00000	3,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		53.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		83.00000	0,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		970.00000	0,887	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		1,970.00000	1,887	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		2,970.00000	2,887	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.15	Put		8,930.00000	9,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		6,930.00000	7,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		4,930.00000	5,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		107.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		37.00000	0,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		1,070.00000	0,987	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		2,070.00000	1,987	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		3,070.00000	2,987	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.00	Put		8,780.00000	8,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		6,780.00000	6,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		4,780.00000	4,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		231.00000	0,137	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		11.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		1,220.00000	1,137	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		2,220.00000	2,137	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		3,220.00000	3,137	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.05	Put		8,830.00000	8,913	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		6,830.00000	6,913	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		4,830.00000	4,913	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		186.00000	0,087	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		16.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		1,170.00000	1,087	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		2,170.00000	2,087	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		3,170.00000	3,087	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.45	Put		9,230.00000	9,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		7,230.00000	7,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		5,230.00000	5,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		3,230.00000	3,313	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		11.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		241.00000	0,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		770.00000	0,687	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		1,770.00000	1,687	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		2,770.00000	2,687	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.55	Put		9,330.00000	9,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		7,330.00000	7,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		5,330.00000	5,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		3,330.00000	3,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		5.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		335.00000	0,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		670.00000	0,587	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		1,670.00000	1,587	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		2,670.00000	2,587	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Call		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	21.80	Put		9,580.00000	9,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		7,580.00000	7,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		5,580.00000	5,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		422.00000	0,337	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		2.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		1,420.00000	1,337	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.85	Put		9,630.00000	9,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		5,630.00000	5,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		3,630.00000	3,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		373.00000	0,287	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		3.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		2,370.00000	2,287	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.75	Put		9,530.00000	9,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		7,530.00000	7,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		5,530.00000	5,613	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		3,530.00000	3,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		471.00000	0,387	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		1.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		1,470.00000	1,387	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		2,470.00000	2,387	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.70	Put		9,480.00000	9,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		7,480.00000	7,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		5,480.00000	5,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		3,480.00000	3,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		521.00000	0,437	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		1.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		1,520.00000	1,437	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		2,520.00000	2,437	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.65	Put		9,430.00000	9,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		7,430.00000	7,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		5,430.00000	5,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		3,430.00000	3,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		2.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		432.00000	0,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		570.00000	0,487	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		1,570.00000	1,487	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		2,570.00000	2,487	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.50	Put		9,280.00000	9,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		7,280.00000	7,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		5,280.00000	5,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		3,280.00000	3,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		8.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		288.00000	0,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		720.00000	0,637	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		1,720.00000	1,637	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		2,720.00000	2,637	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.30	Put		9,080.00000	9,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		7,080.00000	7,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		3,080.00000	3,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		37.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		117.00000	0,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		1,920.00000	1,837	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		2,920.00000	2,837	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.35	Put		9,130.00000	9,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		7,130.00000	7,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		5,130.00000	5,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		870.00000	0,787	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		1,870.00000	1,787	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.20	Put		8,980.00000	9,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		6,980.00000	7,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		4,980.00000	5,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		74.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		54.00000	0,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		1,020.00000	0,937	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		2,020.00000	1,937	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		3,020.00000	2,937	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	21.10	Put		8,880.00000	8,963	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		6,880.00000	6,963	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		4,880.00000	4,963	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		1,120.00000	1,037	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		2,120.00000	2,037	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		1,330.00000	1,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		1,230.00000	1,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		1,130.00000	1,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		1,030.00000	1,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		830.00000	0,913	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		1.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		631.00000	0,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		1.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		531.00000	0,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		930.00000	1,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		730.00000	0,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		2.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		482.00000	0,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		3.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		383.00000	0,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		780.00000	0,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		680.00000	0,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		1,280.00000	1,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		1,180.00000	1,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		1,080.00000	1,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		980.00000	1,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		880.00000	0,963	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		7,380.00000	7,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		5,880.00000	5,963	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		4,380.00000	4,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		145.00000	0,037	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		25.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		1,620.00000	1,537	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		3,120.00000	3,037	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		4,620.00000	4,537	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		7,630.00000	7,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.35	Put		6,130.00000	6,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.85	Put		4,630.00000	4,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		3,130.00000	3,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		25.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		155.00000	0,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		1,370.00000	1,287	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		2,870.00000	2,787	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		4,370.00000	4,287	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.30	Put		8,080.00000	8,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.80	Put		6,580.00000	6,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		5,080.00000	5,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		3,580.00000	3,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		1.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		581.00000	0,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		920.00000	0,837	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		2,420.00000	2,337	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		3,920.00000	3,837	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		1,380.00000	1,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		1,530.00000	1,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		1,430.00000	1,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		1,480.00000	1,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		1,580.00000	1,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		2,830.00000	2,913	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		2,730.00000	2,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		1,730.00000	1,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		1,630.00000	1,713	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		2,930.00000	3,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		2,530.00000	2,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		2,430.00000	2,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.55	Put		2,330.00000	2,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.45	Put		2,230.00000	2,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.35	Put		2,130.00000	2,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		2,030.00000	2,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		1,930.00000	2,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		1,830.00000	1,913	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		1,780.00000	1,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		1,680.00000	1,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.40	Put		2,180.00000	2,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		2,080.00000	2,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		1,980.00000	2,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		1,880.00000	1,963	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		3,380.00000	3,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		2,980.00000	3,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		2,880.00000	2,963	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		2,780.00000	2,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		2,680.00000	2,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		2,580.00000	2,663	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		2,480.00000	2,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		2,380.00000	2,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		2,280.00000	2,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		2,630.00000	2,713	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.40	Put		8,180.00000	8,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.40	Put		6,180.00000	6,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.40	Put		4,180.00000	4,263	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		3,820.00000	3,737	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.30	Put		6,080.00000	6,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.30	Put		4,080.00000	4,163	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.35	Put		8,130.00000	8,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.35	Put		4,130.00000	4,213	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		3,870.00000	3,787	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.55	Put		8,330.00000	8,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		6,330.00000	6,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.55	Put		4,330.00000	4,413	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		3,670.00000	3,587	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.60	Put		8,380.00000	8,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.60	Put		6,380.00000	6,463	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		3,620.00000	3,537	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.65	Put		8,430.00000	8,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.65	Put		6,430.00000	6,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.65	Put		4,430.00000	4,513	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		3,570.00000	3,487	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.70	Put		8,480.00000	8,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.70	Put		6,480.00000	6,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.70	Put		4,480.00000	4,563	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		3,520.00000	3,437	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.90	Put		8,680.00000	8,763	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.90	Put		6,680.00000	6,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.90	Put		4,680.00000	4,763	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		3,320.00000	3,237	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.85	Put		8,630.00000	8,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.85	Put		6,630.00000	6,713	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		3,370.00000	3,287	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.95	Put		8,730.00000	8,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		6,730.00000	6,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		4,730.00000	4,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		277.00000	0,187	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		7.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		1,270.00000	1,187	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		2,270.00000	2,187	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		3,270.00000	3,187	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.15	Put		7,930.00000	8,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.15	Put		5,930.00000	6,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.15	Put		3,930.00000	4,013	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		4,070.00000	3,987	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		3,470.00000	3,387	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		4,470.00000	4,387	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		3,420.00000	3,337	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		4,420.00000	4,337	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		4,570.00000	4,487	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	19.95	Put		7,730.00000	7,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	17.95	Put		5,730.00000	5,813	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	15.95	Put		3,730.00000	3,813	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		4,270.00000	4,187	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.20	Put		7,980.00000	8,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.20	Put		5,980.00000	6,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.20	Put		3,980.00000	4,063	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		4,020.00000	3,937	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.45	Put		8,230.00000	8,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.45	Put		6,230.00000	6,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.45	Put		4,230.00000	4,313	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		3,770.00000	3,687	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		4,320.00000	4,237	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.00	Put		7,780.00000	7,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.00	Put		5,780.00000	5,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		3,780.00000	3,863	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		4,220.00000	4,137	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.25	Put		8,030.00000	8,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		6,030.00000	6,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.25	Put		4,030.00000	4,113	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		3,970.00000	3,887	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.50	Put		8,280.00000	8,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.50	Put		6,280.00000	6,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.50	Put		4,280.00000	4,363	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		3,720.00000	3,637	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	20.75	Put		8,530.00000	8,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	18.75	Put		6,530.00000	6,613	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	17.35	0.00	0	0.00
£ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		4,530.00000	4,613	17.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future			12.32410	12.42490		18.04	246,482.00	20	13,466.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.00	Put		9,575.00000	9,676	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		1.00000	0,001	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		7,576.00000	7,677	31.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		3.00000	0,003	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		5,578.00000	5,679	28.75	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		24.00000	0,019	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		3,599.00000	3,695	26.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		118.00000	0,103	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		1,693.00000	1,779	23.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		272.00000	0,239	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		847.00000	0,915	20.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		681.00000	0,611	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		256.00000	0,287	17.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		1,469.00000	1,372	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		44.00000	0,048	17.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		2,434.00000	2,333	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		9.00000	0,009	20.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.15	Put		9,725.00000	9,826	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Call		1.00000	0,001	31.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.15	Put		7,726.00000	7,827	31.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Call		3.00000	0,002	28.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.15	Put		5,728.00000	5,828	28.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		21.00000	0,017	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		3,746.00000	3,843	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		105.00000	0,092	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		1,830.00000	1,918	23.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		238.00000	0,209	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		963.00000	1,035	20.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		593.00000	0,528	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		318.00000	0,354	17.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		1,332.00000	1,237	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		57.00000	0,063	17.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		2,286.00000	2,185	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		11.00000	0,011	19.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.10	Put		9,675.00000	9,776	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		1.00000	0,001	31.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		7,676.00000	7,777	31.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		3.00000	0,003	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		5,678.00000	5,779	28.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		22.00000	0,017	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		3,697.00000	3,793	27.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		109.00000	0,095	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		1,784.00000	1,871	23.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		249.00000	0,219	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		924.00000	0,995	20.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		621.00000	0,555	17.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		296.00000	0,331	17.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		1,378.00000	1,281	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		53.00000	0,057	17.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		2,335.00000	2,234	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		10.00000	0,010	20.10	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		3,278.00000	3,177	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		3.00000	0,003	24.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.50	Put		9,075.00000	9,176	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		1.00000	0,001	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		7,076.00000	7,177	30.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.35	Put		8,925.00000	9,026	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		1.00000	0,001	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		6,926.00000	7,027	30.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		7.00000	0,005	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		4,932.00000	5,031	28.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		39.00000	0,032	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		2,964.00000	3,058	25.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		200.00000	0,176	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		1,125.00000	1,202	21.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		489.00000	0,434	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		414.00000	0,460	18.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		1,155.00000	1,064	17.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		80.00000	0,090	17.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		2,089.00000	1,988	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		14.00000	0,014	19.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		3,079.00000	2,978	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		4.00000	0,004	23.46	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.20	Put		8,775.00000	8,876	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		1.00000	0,001	30.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		6,776.00000	6,877	30.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		8.00000	0,006	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		4,783.00000	4,882	28.15	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		44.00000	0,037	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		2,819.00000	2,913	25.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		228.00000	0,200	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		1,003.00000	1,076	20.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		566.00000	0,503	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		341.00000	0,379	17.94	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		1,287.00000	1,192	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		62.00000	0,068	17.25	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		2,236.00000	2,135	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		11.00000	0,011	19.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		3,228.00000	3,127	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		3.00000	0,003	24.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.25	Put		8,825.00000	8,926	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		1.00000	0,001	30.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		6,826.00000	6,927	30.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		7.00000	0,006	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		4,832.00000	4,932	28.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		42.00000	0,035	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		2,867.00000	2,961	25.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		218.00000	0,192	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		1,043.00000	1,118	20.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		539.00000	0,478	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		364.00000	0,404	17.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		1,243.00000	1,148	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		68.00000	0,074	17.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		2,187.00000	2,086	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		12.00000	0,012	19.42	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		3,178.00000	3,078	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		3.00000	0,004	23.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.40	Put		8,975.00000	9,076	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		1.00000	0,001	30.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		6,976.00000	7,077	30.76	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		6.00000	0,005	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		4,981.00000	5,081	28.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		38.00000	0,031	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		3,013.00000	3,107	25.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		192.00000	0,168	21.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		1,167.00000	1,244	21.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Call		465.00000	0,414	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.40	Put		440.00000	0,490	18.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		1,112.00000	1,024	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		87.00000	0,100	17.13	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		2,039.00000	1,940	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		14.00000	0,016	18.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		3,029.00000	2,928	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		4.00000	0,004	23.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.65	Put		9,225.00000	9,326	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		1.00000	0,001	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		7,226.00000	7,327	31.17	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.80	Put		9,375.00000	9,476	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		1.00000	0,001	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		7,376.00000	7,477	31.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	22.05	Put		9,625.00000	9,726	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		1.00000	0,001	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		7,626.00000	7,727	31.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		3.00000	0,003	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		5,628.00000	5,729	28.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		23.00000	0,018	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		3,648.00000	3,744	27.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		260.00000	0,229	20.28	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	13.05	Put		885.00000	0,955	20.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		651.00000	0,582	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		276.00000	0,308	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		1,423.00000	1,327	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		48.00000	0,053	17.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		2,384.00000	2,283	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		9.00000	0,009	20.32	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.95	Put		9,525.00000	9,626	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		1.00000	0,001	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		7,526.00000	7,627	31.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.90	Put		9,475.00000	9,576	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		1.00000	0,001	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		7,476.00000	7,577	31.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.85	Put		9,425.00000	9,526	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		1.00000	0,001	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		7,426.00000	7,527	31.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.75	Put		9,325.00000	9,426	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		1.00000	0,001	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		7,326.00000	7,427	31.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.60	Put		9,175.00000	9,276	32.22	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	19.60	Call		1.00000	0,001	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		7,176.00000	7,277	31.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.55	Put		9,125.00000	9,226	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		1.00000	0,001	31.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		7,126.00000	7,227	31.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.45	Put		9,025.00000	9,126	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		1.00000	0,001	30.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		7,026.00000	7,127	30.84	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		6.00000	0,005	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.45	Put		5,031.00000	5,131	28.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		36.00000	0,030	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		3,061.00000	3,156	26.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		184.00000	0,161	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		1,209.00000	1,287	21.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Call		445.00000	0,396	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.45	Put		470.00000	0,522	18.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		1,071.00000	0,985	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		96.00000	0,111	17.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		1,991.00000	1,891	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		16.00000	0,017	18.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		2,979.00000	2,878	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		4.00000	0,004	23.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.30	Call		0.00000	0,000	32.22	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	21.30	Put		8,875.00000	8,976	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		1.00000	0,001	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		6,876.00000	6,977	30.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		7.00000	0,005	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		4,882.00000	4,981	28.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Call		19.00000	0,015	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.30	Put		3,894.00000	3,991	27.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		41.00000	0,034	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		2,916.00000	3,010	25.74	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Call		94.00000	0,082	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.30	Put		1,969.00000	2,058	24.02	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		209.00000	0,184	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		1,084.00000	1,160	21.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Call		514.00000	0,454	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.30	Put		389.00000	0,430	18.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		1,199.00000	1,105	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		74.00000	0,081	17.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		2,138.00000	2,037	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		13.00000	0,013	19.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		3,129.00000	3,028	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		4.00000	0,004	23.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		113.00000	0,099	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		1,738.00000	1,825	23.27	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		4.00000	0,003	28.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		5,479.00000	5,579	28.68	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	15/03/2010	Foreign Exchange Future	16.90	Call		11.00000	0,008	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.90	Put		4,486.00000	4,584	27.92	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		25.00000	0,020	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		3,500.00000	3,596	26.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		57.00000	0,048	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		2,532.00000	2,624	25.05	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		127.00000	0,111	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		1,602.00000	1,687	22.82	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		297.00000	0,262	19.83	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		772.00000	0,838	19.83	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		744.00000	0,671	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		219.00000	0,247	17.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		1,562.00000	1,464	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		37.00000	0,040	17.90	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		2,533.00000	2,432	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		8.00000	0,008	20.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		5.00000	0,004	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		5,230.00000	5,330	28.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Call		14.00000	0,010	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.65	Put		4,239.00000	4,336	27.73	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		31.00000	0,025	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		3,256.00000	3,351	26.35	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Call		70.00000	0,060	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.65	Put		2,295.00000	2,386	24.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		156.00000	0,136	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	15/03/2010	Foreign Exchange Future	13.65	Put		1,381.00000	1,462	22.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Call		371.00000	0,329	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.65	Put		596.00000	0,655	19.08	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		917.00000	0,836	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		142.00000	0,162	17.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		1,798.00000	1,699	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		23.00000	0,025	18.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		2,781.00000	2,680	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		6.00000	0,006	22.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		4.00000	0,004	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		5,329.00000	5,430	28.57	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Call		12.00000	0,009	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.75	Put		4,337.00000	4,435	27.81	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		28.00000	0,023	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		3,353.00000	3,449	26.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		64.00000	0,055	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		2,389.00000	2,481	24.80	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		143.00000	0,126	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		1,468.00000	1,552	22.37	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		340.00000	0,300	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		665.00000	0,726	19.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		845.00000	0,767	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		170.00000	0,193	17.48	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		1,703.00000	1,605	18.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		28.00000	0,031	18.22	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	9.75	Call		2,681.00000	2,580	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		6.00000	0,006	21.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		5.00000	0,004	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		5,130.00000	5,230	28.41	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Call		15.00000	0,012	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.55	Put		4,140.00000	4,238	27.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		33.00000	0,027	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		3,158.00000	3,253	26.18	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Call		76.00000	0,065	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.55	Put		2,201.00000	2,291	24.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		169.00000	0,148	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		1,294.00000	1,374	21.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Call		406.00000	0,361	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.55	Put		531.00000	0,587	18.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		993.00000	0,909	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		118.00000	0,135	17.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		1,894.00000	1,795	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		19.00000	0,021	18.66	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		2,880.00000	2,779	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		5.00000	0,005	22.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		4.00000	0,003	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		5,429.00000	5,529	28.64	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Call		11.00000	0,009	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.85	Put		4,436.00000	4,535	27.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		26.00000	0,021	26.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		3,451.00000	3,547	26.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		59.00000	0,050	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		2,484.00000	2,576	24.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		132.00000	0,116	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		1,557.00000	1,642	22.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		310.00000	0,274	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		735.00000	0,800	19.68	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		777.00000	0,702	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		202.00000	0,228	17.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		1,609.00000	1,511	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		34.00000	0,037	18.01	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		2,582.00000	2,481	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		7.00000	0,007	21.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		4.00000	0,003	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		5,529.00000	5,629	28.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Call		10.00000	0,008	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.95	Put		4,535.00000	4,634	27.96	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		24.00000	0,020	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		3,549.00000	3,646	26.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		54.00000	0,046	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		2,579.00000	2,672	25.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		122.00000	0,107	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		1,647.00000	1,733	22.97	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		284.00000	0,250	19.98	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		809.00000	0,876	19.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		712.00000	0,640	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		237.00000	0,266	17.69	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		1,515.00000	1,418	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		40.00000	0,044	17.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		2,483.00000	2,382	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.95	Put		8.00000	0,008	20.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		4.00000	0,003	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		5,379.00000	5,479	28.60	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Call		12.00000	0,009	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.80	Put		4,387.00000	4,485	27.85	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		27.00000	0,022	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		3,402.00000	3,498	26.61	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		62.00000	0,052	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		2,437.00000	2,528	24.88	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		138.00000	0,121	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		1,513.00000	1,597	22.52	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		325.00000	0,287	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		700.00000	0,763	19.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		811.00000	0,734	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.80	Put		186.00000	0,210	17.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		1,656.00000	1,558	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		31.00000	0,034	18.12	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		2,632.00000	2,531	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		7.00000	0,007	21.44	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		5.00000	0,004	28.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		5,280.00000	5,380	28.53	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Call		13.00000	0,010	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.70	Put		4,288.00000	4,386	27.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		30.00000	0,024	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		3,305.00000	3,400	26.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		67.00000	0,057	24.71	0.00	0	11,630.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		2,342.00000	2,433	24.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		149.00000	0,131	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		1,424.00000	1,507	22.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		355.00000	0,314	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		630.00000	0,690	19.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		881.00000	0,801	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		156.00000	0,177	17.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		1,751.00000	1,652	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		26.00000	0,028	18.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		2,731.00000	2,630	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		6.00000	0,006	21.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		5.00000	0,004	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		5,180.00000	5,280	28.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Call		14.00000	0,011	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.60	Put		4,189.00000	4,287	27.70	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		32.00000	0,026	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		3,207.00000	3,302	26.26	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Call		73.00000	0,062	24.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.60	Put		2,248.00000	2,338	24.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		162.00000	0,142	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		1,337.00000	1,418	21.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		389.00000	0,345	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		564.00000	0,621	18.93	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		955.00000	0,872	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		130.00000	0,148	17.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		1,846.00000	1,747	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.60	Put		21.00000	0,023	18.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		2,830.00000	2,729	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		5.00000	0,005	22.34	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		6.00000	0,004	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		5,081.00000	5,180	28.38	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Call		16.00000	0,012	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.50	Put		4,091.00000	4,188	27.62	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		35.00000	0,028	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		3,110.00000	3,204	26.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		80.00000	0,068	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		2,155.00000	2,244	24.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		425.00000	0,378	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		500.00000	0,554	18.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		1,032.00000	0,946	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		107.00000	0,122	17.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		1,943.00000	1,843	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		18.00000	0,019	18.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		2,930.00000	2,829	22.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		5.00000	0,005	22.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		176.00000	0,155	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		1,251.00000	1,331	21.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Call		1.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.60	Put		8,176.00000	8,276	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Call		2.00000	0,002	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.60	Put		6,177.00000	6,278	29.47	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		3,826.00000	3,726	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		1.00000	0,002	26.77	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.50	Put		8,076.00000	8,177	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Call		2.00000	0,002	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.50	Put		6,077.00000	6,178	29.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		3,926.00000	3,825	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		1.00000	0,001	27.21	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.55	Put		8,126.00000	8,227	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Call		2.00000	0,002	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.55	Put		6,127.00000	6,228	29.39	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		3,876.00000	3,776	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		1.00000	0,002	26.99	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.80	Put		8,375.00000	8,476	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Call		2.00000	0,002	29.79	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.80	Put		6,377.00000	6,478	29.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		3,627.00000	3,526	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		2.00000	0,002	25.89	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.90	Put		8,475.00000	8,576	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Call		2.00000	0,001	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.90	Put		6,477.00000	6,577	29.95	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		3,527.00000	3,426	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		2.00000	0,002	25.45	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.85	Put		8,425.00000	8,526	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Call		2.00000	0,001	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.85	Put		6,427.00000	6,527	29.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		3,577.00000	3,476	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		2.00000	0,002	25.67	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.95	Put		8,525.00000	8,626	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Call		2.00000	0,001	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.95	Put		6,527.00000	6,627	30.03	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		3,477.00000	3,376	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		2.00000	0,002	25.23	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.10	Put		8,675.00000	8,776	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		2.00000	0,001	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		6,677.00000	6,777	30.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		9.00000	0,007	28.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	17.10	Put		4,684.00000	4,783	28.07	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		48.00000	0,040	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		2,723.00000	2,816	25.40	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		3,328.00000	3,227	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		3.00000	0,003	24.56	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.15	Put		8,725.00000	8,826	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		1.00000	0,001	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		6,726.00000	6,827	30.36	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		8.00000	0,006	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		4,733.00000	4,832	28.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		46.00000	0,038	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		2,771.00000	2,864	25.49	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Call		0.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	21.05	Put		8,625.00000	8,726	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Call		2.00000	0,001	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	19.05	Put		6,627.00000	6,727	30.20	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Call		9.00000	0,007	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	17.05	Put		4,634.00000	4,733	28.04	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		50.00000	0,042	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		2,675.00000	2,768	25.31	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		3,378.00000	3,277	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		3.00000	0,003	24.78	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.35	Put		7,926.00000	8,027	32.22	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	18.35	Call		2.00000	0,002	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.35	Put		5,927.00000	6,028	29.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Call		18.00000	0,014	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.35	Put		3,943.00000	4,040	27.51	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		90.00000	0,078	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		2,015.00000	2,104	24.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		4,076.00000	3,975	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		1.00000	0,001	27.87	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		4,475.00000	4,374	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		3,427.00000	3,327	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		2.00000	0,003	25.00	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		4,425.00000	4,324	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		4,575.00000	4,474	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		0.00000	0,000	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		4,375.00000	4,275	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		0.00000	0,001	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Call		1.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.65	Put		8,226.00000	8,326	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Call		2.00000	0,002	29.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.65	Put		6,227.00000	6,328	29.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		3,777.00000	3,676	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		2.00000	0,002	26.55	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		4,275.00000	4,175	28.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		0.00000	0,001	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Call		1.00000	0,001	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.20	Put		7,776.00000	7,877	32.06	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Call		3.00000	0,002	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.20	Put		5,778.00000	5,878	28.91	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		20.00000	0,016	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		3,795.00000	3,892	27.30	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		101.00000	0,088	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		1,876.00000	1,964	23.72	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		4,226.00000	4,125	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		1.00000	0,001	28.09	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.45	Put		8,026.00000	8,127	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Call		2.00000	0,002	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.45	Put		6,027.00000	6,128	29.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Call		17.00000	0,013	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.45	Put		4,042.00000	4,139	27.58	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Call		83.00000	0,072	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.45	Put		2,108.00000	2,198	24.28	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		3,976.00000	3,875	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		1.00000	0,001	27.43	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Call		1.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.70	Put		8,276.00000	8,376	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Call		2.00000	0,002	29.63	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.70	Put		6,277.00000	6,378	29.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		3,727.00000	3,626	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		2.00000	0,002	26.33	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Call		1.00000	0,001	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.40	Put		7,976.00000	8,077	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Call		2.00000	0,002	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.40	Put		5,977.00000	6,078	29.14	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Call		18.00000	0,013	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	16.40	Put		3,993.00000	4,089	27.54	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Call		87.00000	0,075	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	14.40	Put		2,062.00000	2,151	24.19	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		4,026.00000	3,925	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		1.00000	0,001	27.65	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Call		1.00000	0,000	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	20.75	Put		8,326.00000	8,426	32.22	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Call		2.00000	0,002	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	18.75	Put		6,327.00000	6,428	29.71	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		3,677.00000	3,576	26.11	0.00	0	0.00
£ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		2.00000	0,002	26.11	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future			12.53060	12.63370		18.24	125,306.00	10	12,133.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.05	Put		9,418.00000	9,521	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Call		9.00000	0,008	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.05	Put		7,425.00000	7,527	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Call		2.00000	0,001	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.35	Put		9,718.00000	9,820	27.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Call		7.00000	0,006	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.35	Put		7,723.00000	7,825	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.85	Put		9,218.00000	9,321	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		11.00000	0,010	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		7,227.00000	7,329	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		41.00000	0,037	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		5,257.00000	5,356	27.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		112.00000	0,103	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		3,328.00000	3,422	24.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Call		3.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.70	Put		9,069.00000	9,171	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		12.00000	0,011	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		7,078.00000	7,180	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		45.00000	0,040	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		5,111.00000	5,209	27.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		120.00000	0,110	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		3,186.00000	3,279	24.56	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Call		3.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.60	Put		8,969.00000	9,071	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		14.00000	0,012	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		6,980.00000	7,081	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		365.00000	0,338	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		1,331.00000	1,407	20.54	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Call		664.00000	0,615	18.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.60	Put		630.00000	0,684	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		2,078.00000	1,979	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		44.00000	0,048	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		3,050.00000	2,947	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		16.00000	0,016	19.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Call		3.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.40	Put		8,769.00000	8,872	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		16.00000	0,014	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		6,782.00000	6,883	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Call		3.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.45	Put		8,819.00000	8,922	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		15.00000	0,013	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.45	Put		6,831.00000	6,932	27.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Call		732.00000	0,677	18.09	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.45	Put		548.00000	0,596	18.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		1,348.00000	1,263	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		164.00000	0,182	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		2,222.00000	2,120	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		38.00000	0,039	17.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		3,198.00000	3,095	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		14.00000	0,014	20.34	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.90	Put		9,268.00000	9,371	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		40.00000	0,036	27.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		5,306.00000	5,405	27.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		109.00000	0,100	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		3,375.00000	3,469	24.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.10	Put		9,468.00000	9,571	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Call		9.00000	0,008	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.10	Put		7,475.00000	7,577	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Call		36.00000	0,032	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.10	Put		5,502.00000	5,601	27.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Call		2.00000	0,001	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.25	Put		9,618.00000	9,720	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Call		8.00000	0,007	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.25	Put		7,624.00000	7,726	27.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Call		832.00000	0,771	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.25	Put		448.00000	0,490	17.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Call		1,508.00000	1,419	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.25	Put		124.00000	0,138	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Call		2,415.00000	2,313	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.25	Put		31.00000	0,032	17.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Call		2.00000	0,001	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.30	Put		9,668.00000	9,770	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Call		8.00000	0,007	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.30	Put		7,674.00000	7,776	27.61	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		1,467.00000	1,379	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		133.00000	0,148	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		2,366.00000	2,265	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		32.00000	0,034	17.53	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.20	Put		9,568.00000	9,671	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Call		8.00000	0,007	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.20	Put		7,574.00000	7,676	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Call		262.00000	0,242	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.20	Put		1,828.00000	1,911	21.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Call		461.00000	0,427	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.20	Put		1,027.00000	1,096	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Call		858.00000	0,796	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.20	Put		424.00000	0,465	17.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Call		1,549.00000	1,459	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.20	Put		115.00000	0,128	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Call		2,463.00000	2,361	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.20	Put		29.00000	0,030	17.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.15	Put		9,518.00000	9,621	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		36.00000	0,031	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		5,552.00000	5,650	27.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		97.00000	0,089	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		3,613.00000	3,708	25.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	22.00	Put		9,368.00000	9,471	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		10.00000	0,009	27.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		7,376.00000	7,478	27.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.95	Put		9,318.00000	9,421	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		10.00000	0,009	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		7,326.00000	7,428	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		39.00000	0,035	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		5,355.00000	5,454	27.28	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		106.00000	0,098	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		3,422.00000	3,517	24.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Call		2.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.80	Put		9,168.00000	9,271	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		12.00000	0,010	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		7,178.00000	7,279	27.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		42.00000	0,038	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		5,208.00000	5,307	27.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		114.00000	0,105	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		3,280.00000	3,374	24.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		1,096.00000	1,023	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		262.00000	0,292	17.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		1,894.00000	1,799	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		60.00000	0,068	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		2,854.00000	2,751	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		20.00000	0,020	19.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Call		3.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.75	Put		9,119.00000	9,221	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		12.00000	0,010	27.68	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	19.75	Put		7,128.00000	7,229	27.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Call		3.00000	0,002	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.65	Put		9,019.00000	9,121	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Call		13.00000	0,011	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.65	Put		7,029.00000	7,130	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Call		355.00000	0,328	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.65	Put		1,371.00000	1,447	20.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Call		1,197.00000	1,120	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.65	Put		213.00000	0,239	16.93	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Call		2,030.00000	1,933	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.65	Put		46.00000	0,052	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Call		3.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.55	Put		8,919.00000	9,022	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		14.00000	0,012	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		6,930.00000	7,031	27.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Call		37.00000	0,033	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.05	Put		5,453.00000	5,552	27.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Call		63.00000	0,056	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.05	Put		4,479.00000	4,575	26.45	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Call		102.00000	0,093	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.05	Put		3,518.00000	3,612	25.15	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Call		167.00000	0,154	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.05	Put		2,583.00000	2,673	23.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		376.00000	0,347	20.43	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		1,292.00000	1,366	20.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Call		686.00000	0,634	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.55	Put		602.00000	0,653	18.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		1,271.00000	1,188	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		187.00000	0,207	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		2,126.00000	2,024	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		42.00000	0,043	16.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		3,099.00000	2,997	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		15.00000	0,016	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Call		255.00000	0,236	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.25	Put		1,871.00000	1,955	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Call		29.00000	0,025	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.60	Put		5,995.00000	6,094	27.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Call		79.00000	0,072	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.60	Put		4,045.00000	4,141	26.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		126.00000	0,116	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		3,092.00000	3,185	24.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		913.00000	0,849	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		379.00000	0,418	17.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Call		1,633.00000	1,541	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.10	Put		99.00000	0,110	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Call		30.00000	0,026	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.50	Put		5,896.00000	5,995	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Call		520.00000	0,481	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.00	Put		886.00000	0,950	19.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		972.00000	0,904	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	12.00	Put		338.00000	0,373	17.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		1,718.00000	1,625	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		84.00000	0,094	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		2,658.00000	2,556	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		24.00000	0,025	18.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Call		35.00000	0,031	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.20	Put		5,601.00000	5,700	27.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Call		58.00000	0,052	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.20	Put		4,624.00000	4,721	26.59	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Call		95.00000	0,087	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.20	Put		3,661.00000	3,756	25.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Call		155.00000	0,142	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.20	Put		2,721.00000	2,811	23.72	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		345.00000	0,319	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		1,411.00000	1,488	20.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Call		624.00000	0,578	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.70	Put		690.00000	0,747	18.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		1,163.00000	1,087	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		229.00000	0,256	17.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		1,985.00000	1,888	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		51.00000	0,057	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		2,952.00000	2,849	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		18.00000	0,018	19.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		1,064.00000	0,992	17.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		280.00000	0,311	17.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		1,850.00000	1,755	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		66.00000	0,074	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		2,805.00000	2,702	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		21.00000	0,021	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Call		46.00000	0,041	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.65	Put		5,062.00000	5,160	27.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Call		78.00000	0,070	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.65	Put		4,094.00000	4,189	26.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Call		475.00000	0,440	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.15	Put		991.00000	1,059	19.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		885.00000	0,822	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		401.00000	0,441	17.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		2,512.00000	2,410	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		28.00000	0,029	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Call		29.00000	0,026	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.55	Put		5,945.00000	6,045	27.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Call		81.00000	0,075	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.55	Put		3,997.00000	4,094	26.00	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		129.00000	0,119	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		3,045.00000	3,138	24.31	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Call		284.00000	0,263	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.05	Put		1,700.00000	1,782	21.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Call		505.00000	0,467	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.05	Put		921.00000	0,986	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Call		942.00000	0,876	17.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	12.05	Put		358.00000	0,395	17.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Call		1,675.00000	1,583	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.05	Put		91.00000	0,102	16.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Call		2,609.00000	2,507	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.05	Put		25.00000	0,026	18.35	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Call		31.00000	0,027	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.45	Put		5,847.00000	5,946	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		51.00000	0,045	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		4,867.00000	4,964	26.82	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Call		85.00000	0,078	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.45	Put		3,901.00000	3,997	25.83	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		136.00000	0,125	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		2,952.00000	3,044	24.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Call		536.00000	0,496	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.95	Put		852.00000	0,915	19.12	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		1,002.00000	0,933	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		318.00000	0,352	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		1,762.00000	1,668	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		78.00000	0,087	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		2,707.00000	2,604	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		23.00000	0,023	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Call		552.00000	0,511	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.90	Put		818.00000	0,880	19.01	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		1,032.00000	0,962	17.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		298.00000	0,331	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		2,756.00000	2,653	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		22.00000	0,022	18.84	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Call		34.00000	0,030	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.25	Put		5,650.00000	5,749	27.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Call		56.00000	0,050	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.25	Put		4,672.00000	4,769	26.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Call		93.00000	0,085	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.25	Put		3,709.00000	3,804	25.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Call		151.00000	0,139	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.25	Put		2,767.00000	2,858	23.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Call		605.00000	0,561	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.75	Put		721.00000	0,780	18.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		1,129.00000	1,055	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		245.00000	0,274	17.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		1,939.00000	1,843	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		55.00000	0,062	16.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		2,903.00000	2,800	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		19.00000	0,019	19.33	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		335.00000	0,310	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		1,451.00000	1,529	20.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Call		38.00000	0,034	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		5,404.00000	5,503	27.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Call		64.00000	0,058	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.00	Put		4,430.00000	4,527	26.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		104.00000	0,096	25.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		3,470.00000	3,565	25.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Call		172.00000	0,158	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.00	Put		2,538.00000	2,627	23.38	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		398.00000	0,368	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		1,214.00000	1,287	20.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		43.00000	0,039	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		5,159.00000	5,258	27.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Call		73.00000	0,067	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.75	Put		4,189.00000	4,286	26.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		117.00000	0,108	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		3,233.00000	3,327	24.65	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Call		197.00000	0,181	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.75	Put		2,313.00000	2,400	22.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Call		448.00000	0,414	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.25	Put		1,064.00000	1,133	19.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		48.00000	0,043	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		4,964.00000	5,062	26.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		1,427.00000	1,340	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		143.00000	0,159	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		2,318.00000	2,216	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		34.00000	0,035	17.37	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		3,297.00000	3,194	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		13.00000	0,013	20.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		52.00000	0,047	26.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		4,818.00000	4,916	26.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Call		87.00000	0,080	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.40	Put		3,853.00000	3,949	25.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Call		236.00000	0,218	22.29	0.00	0	8,032.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.40	Put		2,002.00000	2,087	22.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		1,387.00000	1,301	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		153.00000	0,170	16.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		2,270.00000	2,168	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		36.00000	0,037	17.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Call		83.00000	0,076	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.50	Put		3,949.00000	4,045	25.91	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		133.00000	0,122	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		2,999.00000	3,091	24.22	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Call		224.00000	0,208	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.50	Put		2,090.00000	2,177	22.51	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		387.00000	0,358	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		1,253.00000	1,327	20.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Call		709.00000	0,655	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.50	Put		575.00000	0,624	18.17	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		1,309.00000	1,225	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		175.00000	0,194	16.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		2,174.00000	2,072	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		40.00000	0,041	16.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		3,149.00000	3,046	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		15.00000	0,015	20.16	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		11.00000	0,009	27.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		7,277.00000	7,378	27.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Call		31.00000	0,028	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.40	Put		5,797.00000	5,897	27.69	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Call		68.00000	0,061	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.90	Put		4,334.00000	4,430	26.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		140.00000	0,128	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		2,906.00000	2,997	24.05	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		308.00000	0,285	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		1,574.00000	1,654	21.20	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Call		756.00000	0,700	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.40	Put		522.00000	0,569	18.02	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		1,805.00000	1,711	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		71.00000	0,080	16.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		3,247.00000	3,145	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		13.00000	0,014	20.52	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		4,735.00000	4,632	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		292.00000	0,270	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		1,658.00000	1,739	21.41	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		9.00000	0,008	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		7,525.00000	7,627	27.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Call		28.00000	0,024	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.65	Put		6,044.00000	6,143	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Call		59.00000	0,053	26.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.15	Put		4,575.00000	4,672	26.55	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	15.65	Call		123.00000	0,113	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.65	Put		3,139.00000	3,232	24.48	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		269.00000	0,249	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		1,785.00000	1,868	21.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Call		643.00000	0,596	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.65	Put		659.00000	0,715	18.46	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		1,591.00000	1,500	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.15	Put		107.00000	0,119	16.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Call		3,001.00000	2,898	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.65	Put		17.00000	0,017	19.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		4,486.00000	4,383	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Call		6.00000	0,005	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.60	Put		7,972.00000	8,074	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Call		20.00000	0,017	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.10	Put		6,486.00000	6,586	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		47.00000	0,042	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		5,013.00000	5,111	26.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Call		99.00000	0,091	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.10	Put		3,565.00000	3,660	25.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Call		213.00000	0,197	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.60	Put		2,179.00000	2,266	22.70	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Call		490.00000	0,453	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.10	Put		956.00000	1,022	19.44	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		1,234.00000	1,154	16.86	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	11.60	Put		200.00000	0,223	16.86	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Call		2,561.00000	2,458	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	10.10	Put		27.00000	0,027	18.19	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		4,040.00000	3,937	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		6.00000	0,006	23.39	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Call		33.00000	0,029	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.30	Put		5,699.00000	5,798	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		55.00000	0,049	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		4,721.00000	4,818	26.68	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Call		91.00000	0,083	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.30	Put		3,757.00000	3,852	25.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		147.00000	0,135	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		2,813.00000	2,904	23.89	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Call		249.00000	0,230	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.30	Put		1,915.00000	1,999	22.07	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		326.00000	0,301	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		1,492.00000	1,570	20.98	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		435.00000	0,402	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		1,101.00000	1,171	19.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Call		587.00000	0,544	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.80	Put		753.00000	0,813	18.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Call		806.00000	0,747	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.30	Put		472.00000	0,516	17.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Call		277.00000	0,256	21.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.10	Put		1,743.00000	1,825	21.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Call		32.00000	0,028	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.35	Put		5,748.00000	5,847	27.64	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		53.00000	0,048	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		4,769.00000	4,867	26.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Call		88.00000	0,081	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.35	Put		3,804.00000	3,900	25.66	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		143.00000	0,132	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		2,859.00000	2,951	23.97	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		317.00000	0,293	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		1,533.00000	1,612	21.09	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		422.00000	0,390	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		1,138.00000	1,209	19.99	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Call		569.00000	0,527	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.85	Put		785.00000	0,846	18.90	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Call		780.00000	0,723	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	12.35	Put		496.00000	0,542	17.95	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		300.00000	0,277	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		1,616.00000	1,696	21.30	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		49.00000	0,044	26.87	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		4,915.00000	5,013	26.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		410.00000	0,379	20.10	0.00	0	11,194.00
£ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		1,176.00000	1,248	20.10	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Call		242.00000	0,224	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.35	Put		1,958.00000	2,043	22.18	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Call		5.00000	0,005	27.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	20.80	Put		8,171.00000	8,274	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Call		25.00000	0,021	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.80	Put		6,191.00000	6,290	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Call		72.00000	0,065	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.80	Put		4,238.00000	4,334	26.23	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Call		192.00000	0,176	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.80	Put		2,358.00000	2,445	23.04	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		3,842.00000	3,739	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		8.00000	0,008	22.67	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Call		6.00000	0,005	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.70	Put		8,072.00000	8,174	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Call		27.00000	0,023	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.70	Put		6,093.00000	6,192	27.81	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Call		76.00000	0,068	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.70	Put		4,142.00000	4,237	26.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Call		202.00000	0,186	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.70	Put		2,268.00000	2,355	22.87	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		3,941.00000	3,838	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		7.00000	0,007	23.03	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Call		5.00000	0,005	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.75	Put		8,121.00000	8,224	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Call		26.00000	0,022	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.75	Put		6,142.00000	6,241	27.80	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		3,891.00000	3,788	22.85	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		7.00000	0,007	22.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Call		4.00000	0,004	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.00	Put		8,370.00000	8,473	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Call		21.00000	0,018	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.00	Put		6,387.00000	6,487	27.77	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		3,643.00000	3,540	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		9.00000	0,009	21.96	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Call		4.00000	0,004	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.10	Put		8,470.00000	8,573	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Call		61.00000	0,055	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	17.10	Put		4,527.00000	4,624	26.50	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Call		163.00000	0,150	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.10	Put		2,629.00000	2,719	23.55	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Call		3,544.00000	3,441	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.10	Put		10.00000	0,010	21.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Call		4.00000	0,004	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.05	Put		8,420.00000	8,523	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Call		21.00000	0,018	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.05	Put		6,437.00000	6,537	27.76	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Call		3,594.00000	3,491	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.05	Put		10.00000	0,010	21.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Call		4.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.15	Put		8,520.00000	8,622	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Call		19.00000	0,016	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.15	Put		6,535.00000	6,635	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Call		159.00000	0,146	23.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	15.15	Put		2,675.00000	2,765	23.63	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		3,495.00000	3,392	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		11.00000	0,011	21.42	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Call		4.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.30	Put		8,670.00000	8,772	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		17.00000	0,015	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		6,683.00000	6,784	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		3,346.00000	3,243	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		12.00000	0,012	20.88	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Call		3.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.35	Put		8,719.00000	8,822	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		16.00000	0,014	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		6,732.00000	6,833	27.73	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Call		4.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.25	Put		8,620.00000	8,722	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Call		18.00000	0,015	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.25	Put		6,634.00000	6,734	27.74	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Call		3,396.00000	3,293	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.25	Put		12.00000	0,012	21.06	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Call		6.00000	0,006	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.55	Put		7,922.00000	8,025	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Call		219.00000	0,202	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.55	Put		2,135.00000	2,221	22.62	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		4,089.00000	3,987	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		5.00000	0,006	23.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Call		3,445.00000	3,342	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	9.20	Put		11.00000	0,011	21.24	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Call		4,436.00000	4,334	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.20	Put		2.00000	0,003	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Call		4,585.00000	4,483	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.05	Put		1.00000	0,002	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Call		4,387.00000	4,284	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.25	Put		3.00000	0,003	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Call		5.00000	0,004	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.85	Put		8,221.00000	8,323	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Call		24.00000	0,020	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.85	Put		6,240.00000	6,339	27.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Call		70.00000	0,063	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.85	Put		4,286.00000	4,382	26.27	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Call		186.00000	0,172	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.85	Put		2,402.00000	2,491	23.13	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		3,792.00000	3,689	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		8.00000	0,008	22.49	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Call		6.00000	0,005	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.65	Put		8,022.00000	8,124	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Call		208.00000	0,191	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.65	Put		2,224.00000	2,310	22.79	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Call		3,991.00000	3,888	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.65	Put		7.00000	0,007	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		4,287.00000	4,185	23.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		3.00000	0,004	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Call		7.00000	0,006	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.40	Put		7,773.00000	7,875	27.60	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		4,238.00000	4,135	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		4.00000	0,004	23.57	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Call		5.00000	0,004	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.90	Put		8,271.00000	8,373	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Call		23.00000	0,020	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.90	Put		6,289.00000	6,389	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Call		181.00000	0,167	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.90	Put		2,447.00000	2,536	23.21	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		3,742.00000	3,639	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		8.00000	0,008	22.32	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Call		3.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.50	Put		8,869.00000	8,972	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		15.00000	0,013	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		6,881.00000	6,982	27.71	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Call		5.00000	0,004	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	20.95	Put		8,321.00000	8,423	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Call		22.00000	0,019	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	18.95	Put		6,338.00000	6,438	27.78	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Call		66.00000	0,060	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	16.95	Put		4,382.00000	4,479	26.36	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Call		177.00000	0,162	23.29	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	14.95	Put		2,493.00000	2,581	23.29	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	8.95	Call		3,693.00000	3,590	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		9.00000	0,009	22.14	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Call		4.00000	0,003	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	21.20	Put		8,570.00000	8,672	27.58	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Call		18.00000	0,016	27.75	0.00	0	0.00
£ / R	On	14/06/2010	Foreign Exchange Future	19.20	Put		6,584.00000	6,685	27.75	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			12.73470	12.84090		18.16	0.00	0	1,001.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Call		854.00000	0,792	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.73	Put		743.00000	0,787	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Call		830.00000	0,769	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.78	Put		769.00000	0,814	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Call		879.00000	0,816	18.00	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.68	Put		718.00000	0,761	18.00	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future			0.08580	0.08560		23.96	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Call		739.00000	0,008	23.96	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.08	Put		179.00000	0,002	23.96	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Call		306.00000	0,003	28.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.09	Put		746.00000	0,007	28.04	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Call		1,573.00000	0,016	22.51	0.00	0	0.00
¥ / R	On	15/03/2010	Foreign Exchange Future	0.07	Put		13.00000	0,000	22.51	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future			0.08740	0.08720		28.12	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Call		1,000.00000	0,010	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.08	Put		280.00000	0,003	24.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Call		572.00000	0,006	28.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2010	Foreign Exchange Future	0.09	Put		852.00000	0,008	28.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Call		1,757.00000	0,018	21.00	0.00	0	0.00
¥ / R	On	14/06/2010	Foreign Exchange Future	0.07	Put		37.00000	0,000	21.00	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future			10.93980	11.02700		17.24	11,738,405.40	1,073	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.70	Put		8,673.00000	8,760	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.70	Put		6,673.00000	6,760	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.80	Put		8,773.00000	8,860	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.80	Put		6,773.00000	6,860	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.45	Put		8,423.00000	8,510	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.45	Put		6,423.00000	6,510	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.45	Put		4,423.00000	4,510	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Call		1,577.00000	1,490	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.45	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Call		2,577.00000	2,490	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.45	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Call		3,577.00000	3,490	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.45	Put		0.00000	0,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.35	Put		8,323.00000	8,410	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.35	Put		6,323.00000	6,410	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.35	Put		4,323.00000	4,410	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Call		3.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.35	Put		326.00000	0,410	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Call		677.00000	0,590	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.35	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Call		1,677.00000	1,590	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.35	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Call		2,677.00000	2,590	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.35	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Call		3,677.00000	3,590	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.35	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.25	Put		8,223.00000	8,310	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.25	Put		6,223.00000	6,310	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Call		8.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.25	Put		231.00000	0,310	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Call		777.00000	0,690	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.25	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Call		2,777.00000	2,690	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.25	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Call		3,777.00000	3,690	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.25	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.60	Put		8,573.00000	8,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.60	Put		6,573.00000	6,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.85	Put		8,823.00000	8,910	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.85	Put		6,823.00000	6,910	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.90	Put		8,873.00000	8,960	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.90	Put		6,873.00000	6,960	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.75	Put		8,723.00000	8,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.75	Put		6,723.00000	6,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.65	Put		8,623.00000	8,710	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.65	Put		6,623.00000	6,710	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.50	Put		8,473.00000	8,560	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.50	Put		6,473.00000	6,560	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.40	Put		8,373.00000	8,460	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.40	Put		6,373.00000	6,460	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.40	Put		4,373.00000	4,460	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Call		2.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.40	Put		375.00000	0,460	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Call		627.00000	0,540	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.40	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Call		1,627.00000	1,540	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.40	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Call		2,627.00000	2,540	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.40	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Call		3,627.00000	3,540	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.40	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.30	Put		8,273.00000	8,360	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.30	Put		6,273.00000	6,360	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.20	Put		8,173.00000	8,260	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Call		0.00000	0,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.20	Put		6,173.00000	6,260	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.20	Put		4,173.00000	4,260	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.20	Put		3,173.00000	3,260	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Call		12.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.20	Put		185.00000	0,260	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Call		827.00000	0,740	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.20	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Call		1,827.00000	1,740	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.20	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Call		2,827.00000	2,740	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.20	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Call		3,827.00000	3,740	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.20	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.30	Put		4,273.00000	4,360	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.30	Put		3,273.00000	3,360	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Call		5.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.30	Put		278.00000	0,360	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Call		727.00000	0,640	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.30	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Call		1,727.00000	1,640	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.30	Put		0.00000	0,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Call		2,727.00000	2,640	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.30	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Call		3,727.00000	3,640	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.30	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.50	Put		4,473.00000	4,560	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.50	Put		3,473.00000	3,560	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Call		1.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.50	Put		474.00000	0,560	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Call		527.00000	0,440	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.50	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Call		1,527.00000	1,440	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.50	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Call		2,527.00000	2,440	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.50	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Call		3,527.00000	3,440	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.50	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.60	Put		4,573.00000	4,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.60	Put		573.00000	0,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Call		1,427.00000	1,340	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.60	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Call		2,427.00000	2,340	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	8.60	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Call		3,427.00000	3,340	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.60	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.75	Put		4,723.00000	4,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Call		1,277.00000	1,190	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.75	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Call		2,277.00000	2,190	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.75	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Call		3,277.00000	3,190	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.75	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.85	Put		4,823.00000	4,910	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Call		186.00000	0,090	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.85	Put		9.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Call		1,177.00000	1,090	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.85	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Call		2,177.00000	2,090	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.85	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Call		3,177.00000	3,090	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.85	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.05	Put		5,023.00000	5,110	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.05	Put		4,023.00000	4,110	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Call		977.00000	0,890	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.05	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Call		1,977.00000	1,890	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.05	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Call		2,977.00000	2,890	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.05	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.10	Put		5,073.00000	5,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Call		30.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.10	Put		103.00000	0,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Call		927.00000	0,840	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.10	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Call		2,927.00000	2,840	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.10	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.00	Put		4,973.00000	5,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.00	Put		3,973.00000	4,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.00	Put		973.00000	1,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Call		69.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.00	Put		42.00000	0,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Call		1,027.00000	0,940	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.00	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Call		2,027.00000	1,940	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.00	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Call		3,027.00000	2,940	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.00	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.90	Put		4,873.00000	4,960	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.90	Put		3,873.00000	3,960	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.90	Put		873.00000	0,960	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Call		143.00000	0,040	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.90	Put		16.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Call		1,127.00000	1,040	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.90	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Call		2,127.00000	2,040	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.90	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Call		3,127.00000	3,040	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.90	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Call		1.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.55	Put		524.00000	0,610	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.65	Put		4,623.00000	4,710	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Call		1,377.00000	1,290	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.65	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Call		2,377.00000	2,290	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.65	Put		0.00000	0,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Call		3,377.00000	3,290	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.65	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.70	Put		4,673.00000	4,760	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.70	Put		3,673.00000	3,760	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.70	Put		673.00000	0,760	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Call		329.00000	0,240	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.70	Put		2.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Call		1,327.00000	1,240	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.70	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Call		2,327.00000	2,240	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.70	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Call		3,327.00000	3,240	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.70	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.80	Put		4,773.00000	4,860	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.80	Put		3,773.00000	3,860	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.80	Put		773.00000	0,860	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Call		232.00000	0,140	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.80	Put		5.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Call		1,227.00000	1,140	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	9.80	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Call		2,227.00000	2,140	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.80	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Call		3,227.00000	3,140	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.80	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.05	Put		1,023.00000	1,110	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.85	Put		823.00000	0,910	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.75	Put		723.00000	0,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.10	Put		7,073.00000	7,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.60	Put		5,573.00000	5,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.10	Put		4,073.00000	4,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.10	Put		1,073.00000	1,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Call		428.00000	0,340	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.60	Put		1.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Call		1,927.00000	1,840	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.10	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.25	Put		7,223.00000	7,310	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.75	Put		5,723.00000	5,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.25	Put		4,223.00000	4,310	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Call		280.00000	0,190	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.75	Put		3.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Call		1,777.00000	1,690	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.25	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.55	Put		7,523.00000	7,610	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.05	Put		6,023.00000	6,110	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.55	Put		4,523.00000	4,610	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Call		46.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.05	Put		69.00000	0,110	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Call		1,477.00000	1,390	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.55	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.75	Put		3,723.00000	3,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.95	Put		923.00000	1,010	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Call		1.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.45	Put		424.00000	0,510	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Call		103.00000	0,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	10.95	Put		26.00000	0,010	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Call		577.00000	0,490	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.45	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.65	Put		3,623.00000	3,710	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.15	Put		1,123.00000	1,210	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.65	Put		623.00000	0,710	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Call		20.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	11.15	Put		143.00000	0,210	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Call		378.00000	0,290	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.65	Put		1.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.25	Put		1,223.00000	1,310	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.60	Put		3,573.00000	3,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.20	Put		1,173.00000	1,260	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.30	Put		1,273.00000	1,360	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.45	Put		1,423.00000	1,510	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.35	Put		1,323.00000	1,410	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.70	Put		1,673.00000	1,760	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.60	Put		1,573.00000	1,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.50	Put		1,473.00000	1,560	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.40	Put		1,373.00000	1,460	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.85	Put		1,823.00000	1,910	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.75	Put		1,723.00000	1,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.65	Put		1,623.00000	1,710	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.55	Put		1,523.00000	1,610	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.80	Put		1,773.00000	1,860	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.00	Put		1,973.00000	2,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.90	Put		1,873.00000	1,960	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	12.95	Put		1,923.00000	2,010	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Call		0.00000	0,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	14.10	Put		3,073.00000	3,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.10	Put		2,073.00000	2,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.35	Put		2,323.00000	2,410	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.15	Put		2,123.00000	2,210	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.05	Put		2,023.00000	2,110	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.00	Put		2,973.00000	3,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.90	Put		2,873.00000	2,960	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.80	Put		2,773.00000	2,860	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.70	Put		2,673.00000	2,760	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.60	Put		2,573.00000	2,660	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.50	Put		2,473.00000	2,560	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.40	Put		2,373.00000	2,460	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.30	Put		2,273.00000	2,360	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.20	Put		2,173.00000	2,260	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.25	Put		3,223.00000	3,310	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.15	Put		3,123.00000	3,210	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.05	Put		3,023.00000	3,110	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.95	Put		2,923.00000	3,010	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.85	Put		2,823.00000	2,910	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.75	Put		2,723.00000	2,810	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.65	Put		2,623.00000	2,710	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.55	Put		2,523.00000	2,610	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.45	Put		2,423.00000	2,510	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	13.25	Put		2,223.00000	2,310	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.85	Put		3,823.00000	3,910	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Call		0.00000	0,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	18.95	Put		7,923.00000	8,010	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	16.95	Put		5,923.00000	6,010	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	14.95	Put		3,923.00000	4,010	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Call		1,077.00000	0,990	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.95	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Call		2,077.00000	1,990	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.95	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Call		3,077.00000	2,990	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.95	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Call		4,077.00000	3,990	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	6.95	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.00	Put		7,973.00000	8,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.00	Put		5,973.00000	6,060	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Call		4,027.00000	3,940	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.00	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.05	Put		8,023.00000	8,110	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Call		3,977.00000	3,890	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.05	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.15	Put		8,123.00000	8,210	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.15	Put		6,123.00000	6,210	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	15.15	Put		4,123.00000	4,210	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Call		877.00000	0,790	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.15	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Call		1,877.00000	1,790	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	9.15	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Call		2,877.00000	2,790	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.15	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Call		3,877.00000	3,790	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.15	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.10	Put		8,073.00000	8,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.10	Put		6,073.00000	6,160	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Call		3,927.00000	3,840	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.10	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	19.55	Put		8,523.00000	8,610	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Call		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	17.55	Put		6,523.00000	6,610	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Call		477.00000	0,390	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	10.55	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Call		2,477.00000	2,390	17.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/12/2009	Foreign Exchange Future	8.55	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Call		3,477.00000	3,390	17.24	0.00	0	0.00
€ / R	On	14/12/2009	Foreign Exchange Future	7.55	Put		0.00000	0,000	17.24	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future			11.11420	11.21480		17.28	10,502,919.00	945	19,878.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.65	Put		8,435.00000	8,536	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Call		1.00000	0,001	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.65	Put		6,436.00000	6,537	30.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Call		10.00000	0,008	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.65	Put		4,445.00000	4,544	29.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Call		48.00000	0,041	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.65	Put		2,483.00000	2,577	26.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Call		254.00000	0,222	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.65	Put		689.00000	0,758	19.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Call		726.00000	0,649	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.65	Put		161.00000	0,185	17.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Call		1,587.00000	1,489	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.65	Put		22.00000	0,025	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Call		2,569.00000	2,468	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.65	Put		4.00000	0,004	21.82	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Call		3,566.00000	3,465	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.65	Put		1.00000	0,001	26.54	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.90	Put		8,685.00000	8,786	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Call		1.00000	0,001	30.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.90	Put		6,686.00000	6,787	30.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.00	Put		8,785.00000	8,886	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Call		1.00000	0,001	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.00	Put		6,786.00000	6,887	30.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.75	Put		8,535.00000	8,636	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Call		1.00000	0,001	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.75	Put		6,536.00000	6,637	30.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Call		108.00000	0,094	22.96	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.60	Put		1,493.00000	1,580	22.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.55	Put		8,335.00000	8,436	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Call		1.00000	0,001	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.55	Put		6,336.00000	6,437	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Call		11.00000	0,009	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.55	Put		4,346.00000	4,445	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Call		52.00000	0,044	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.55	Put		2,387.00000	2,480	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Call		280.00000	0,245	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.55	Put		615.00000	0,681	18.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Call		798.00000	0,718	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.55	Put		133.00000	0,154	17.11	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Call		1,683.00000	1,584	18.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.55	Put		18.00000	0,020	18.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Call		2,668.00000	2,568	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.55	Put		3.00000	0,004	22.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Call		3,666.00000	3,565	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.55	Put		1.00000	0,001	27.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.40	Put		8,185.00000	8,286	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Call		1.00000	0,001	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.40	Put		6,186.00000	6,287	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Call		13.00000	0,010	30.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.40	Put		4,198.00000	4,296	30.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Call		58.00000	0,050	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.40	Put		2,243.00000	2,336	25.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Call		326.00000	0,286	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.40	Put		511.00000	0,572	18.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Call		913.00000	0,828	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.40	Put		98.00000	0,114	17.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Call		1,828.00000	1,729	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.40	Put		13.00000	0,015	18.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Call		2,817.00000	2,717	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.40	Put		2.00000	0,003	22.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Call		3,815.00000	3,715	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.40	Put		0.00000	0,001	27.78	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.45	Put		8,235.00000	8,336	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.45	Call		1.00000	0,001	30.02	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	17.45	Put		6,236.00000	6,337	30.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Call		12.00000	0,010	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.45	Put		4,247.00000	4,346	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Call		56.00000	0,048	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.45	Put		2,291.00000	2,384	25.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Call		310.00000	0,271	18.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.45	Put		545.00000	0,607	18.60	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Call		874.00000	0,791	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.45	Put		109.00000	0,127	17.08	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Call		1,780.00000	1,681	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.45	Put		15.00000	0,017	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Call		2,768.00000	2,667	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.45	Put		3.00000	0,003	22.73	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Call		3,765.00000	3,665	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.45	Put		0.00000	0,001	27.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.80	Put		8,585.00000	8,686	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Call		1.00000	0,001	30.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.80	Put		6,586.00000	6,687	30.61	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.05	Put		8,835.00000	8,936	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Call		1.00000	0,001	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.05	Put		6,836.00000	6,937	31.03	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	20.10	Put		8,885.00000	8,986	32.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Call		1.00000	0,001	31.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	18.10	Put		6,886.00000	6,987	31.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.95	Put		8,735.00000	8,836	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Call		1.00000	0,001	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.95	Put		6,736.00000	6,837	30.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.85	Put		8,635.00000	8,736	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Call		1.00000	0,001	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.85	Put		6,636.00000	6,737	30.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.70	Put		8,485.00000	8,586	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Call		1.00000	0,001	30.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.70	Put		6,486.00000	6,587	30.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.60	Put		8,385.00000	8,486	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Call		1.00000	0,001	30.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.60	Put		6,386.00000	6,487	30.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Call		10.00000	0,008	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.60	Put		4,395.00000	4,494	30.00	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Call		50.00000	0,043	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.60	Put		2,435.00000	2,529	26.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Call		267.00000	0,233	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.60	Put		652.00000	0,719	19.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.60	Call		761.00000	0,683	17.13	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	10.60	Put		146.00000	0,169	17.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Call		1,635.00000	1,536	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.60	Put		20.00000	0,022	18.37	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Call		2,618.00000	2,518	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.60	Put		3.00000	0,004	22.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Call		3,616.00000	3,515	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.60	Put		1.00000	0,001	26.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.50	Put		8,285.00000	8,386	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Call		1.00000	0,001	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.50	Put		6,286.00000	6,387	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.35	Put		8,135.00000	8,236	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Call		1.00000	0,001	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.35	Put		6,136.00000	6,237	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Call		14.00000	0,011	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.35	Put		4,149.00000	4,247	30.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Call		29.00000	0,024	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.35	Put		3,164.00000	3,260	28.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Call		61.00000	0,052	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.35	Put		2,196.00000	2,288	25.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Call		133.00000	0,116	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.35	Put		1,268.00000	1,352	22.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Call		342.00000	0,301	18.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.35	Put		477.00000	0,537	18.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Call		953.00000	0,867	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.35	Put		88.00000	0,103	17.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Call		1,877.00000	1,778	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.35	Put		12.00000	0,014	19.07	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Call		2,867.00000	2,767	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.35	Put		2.00000	0,003	23.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Call		3,865.00000	3,765	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.35	Put		0.00000	0,001	28.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Call		12.00000	0,009	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.50	Put		4,297.00000	4,395	30.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Call		26.00000	0,022	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.50	Put		3,311.00000	3,408	28.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Call		54.00000	0,046	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.50	Put		2,339.00000	2,432	25.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Call		117.00000	0,102	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.50	Put		1,402.00000	1,488	22.58	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Call		294.00000	0,258	18.79	0.00	0	24.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.50	Put		579.00000	0,644	18.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Call		836.00000	0,754	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.50	Put		121.00000	0,140	17.10	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Call		1,731.00000	1,632	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.50	Put		16.00000	0,018	18.65	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Call		2,718.00000	2,617	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.50	Put		3.00000	0,003	22.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Call		3,716.00000	3,615	27.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	7.50	Put		1.00000	0,001	27.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Call		9.00000	0,007	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.70	Put		4,494.00000	4,593	29.96	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Call		23.00000	0,019	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.70	Put		3,508.00000	3,605	29.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Call		46.00000	0,039	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.70	Put		2,531.00000	2,625	26.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Call		99.00000	0,087	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.70	Put		1,584.00000	1,673	23.34	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Call		242.00000	0,211	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.70	Put		727.00000	0,797	19.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Call		691.00000	0,616	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.70	Put		176.00000	0,202	17.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Call		1,539.00000	1,441	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.70	Put		24.00000	0,027	18.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Call		2,519.00000	2,418	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.70	Put		4.00000	0,004	21.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Call		3,516.00000	3,415	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.70	Put		1.00000	0,001	26.29	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Call		8.00000	0,007	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.75	Put		4,543.00000	4,643	29.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Call		22.00000	0,019	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.75	Put		3,557.00000	3,655	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Call		44.00000	0,038	26.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.75	Put		2,579.00000	2,674	26.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Call		95.00000	0,083	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.75	Put		1,630.00000	1,719	23.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Call		230.00000	0,201	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.75	Put		765.00000	0,837	19.74	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Call		657.00000	0,584	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.75	Put		192.00000	0,220	17.17	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Call		1,492.00000	1,394	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.75	Put		27.00000	0,030	17.95	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Call		2,469.00000	2,369	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.75	Put		4.00000	0,005	21.36	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Call		3,466.00000	3,365	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.75	Put		1.00000	0,001	26.05	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Call		7.00000	0,005	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.95	Put		4,742.00000	4,841	29.87	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Call		20.00000	0,017	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.95	Put		3,755.00000	3,853	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Call		38.00000	0,032	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.95	Put		2,773.00000	2,868	27.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Call		82.00000	0,072	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.95	Put		1,817.00000	1,908	24.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Call		190.00000	0,166	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.95	Put		925.00000	1,002	20.50	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Call		532.00000	0,466	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.95	Put		267.00000	0,302	17.23	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.95	Call		1,304.00000	1,208	17.40	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	9.95	Put		39.00000	0,044	17.40	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Call		2,271.00000	2,170	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.95	Put		6.00000	0,006	20.45	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Call		3,266.00000	3,166	25.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.95	Put		1.00000	0,002	25.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Call		6.00000	0,005	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.00	Put		4,791.00000	4,891	29.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Call		19.00000	0,016	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.00	Put		3,804.00000	3,902	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Call		37.00000	0,031	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.00	Put		2,822.00000	2,917	27.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Call		79.00000	0,069	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.00	Put		1,864.00000	1,955	24.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Call		182.00000	0,158	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.00	Put		967.00000	1,044	20.69	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Call		503.00000	0,440	17.25	0.00	0	13,636.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.00	Put		288.00000	0,326	17.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Call		1,258.00000	1,162	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.00	Put		43.00000	0,048	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Call		2,221.00000	2,121	20.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.00	Put		6.00000	0,007	20.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Call		3,216.00000	3,116	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.00	Put		1.00000	0,002	24.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Call		7.00000	0,006	29.91	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.85	Put		4,642.00000	4,742	29.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Call		21.00000	0,018	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.85	Put		3,656.00000	3,754	29.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Call		41.00000	0,035	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.85	Put		2,676.00000	2,771	26.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Call		88.00000	0,077	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.85	Put		1,723.00000	1,813	23.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Call		209.00000	0,183	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.85	Put		844.00000	0,919	20.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Call		593.00000	0,523	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.85	Put		228.00000	0,259	17.20	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Call		1,398.00000	1,300	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.85	Put		33.00000	0,036	17.67	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Call		2,370.00000	2,270	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.85	Put		5.00000	0,006	20.90	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Call		3,366.00000	3,265	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.85	Put		1.00000	0,001	25.55	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Call		8.00000	0,006	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.80	Put		4,593.00000	4,692	29.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Call		21.00000	0,018	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.80	Put		3,606.00000	3,704	29.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Call		42.00000	0,036	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.80	Put		2,627.00000	2,722	26.72	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Call		92.00000	0,080	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.80	Put		1,677.00000	1,766	23.71	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.80	Call		219.00000	0,192	19.93	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	11.80	Put		804.00000	0,878	19.93	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Call		624.00000	0,553	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.80	Put		209.00000	0,239	17.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Call		1,445.00000	1,347	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.80	Put		30.00000	0,033	17.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Call		2,420.00000	2,319	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.80	Put		5.00000	0,005	21.13	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Call		3,416.00000	3,315	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.80	Put		1.00000	0,001	25.80	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Call		7.00000	0,005	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.90	Put		4,692.00000	4,791	29.89	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Call		20.00000	0,017	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.90	Put		3,705.00000	3,803	29.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Call		39.00000	0,034	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.90	Put		2,724.00000	2,820	26.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Call		85.00000	0,075	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.90	Put		1,770.00000	1,861	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Call		199.00000	0,174	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.90	Put		884.00000	0,960	20.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Call		562.00000	0,494	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.90	Put		247.00000	0,280	17.22	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Call		1,351.00000	1,254	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.90	Put		36.00000	0,040	17.53	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Call		2,320.00000	2,220	20.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.90	Put		5.00000	0,006	20.68	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	15/03/2010	Foreign Exchange Future	7.90	Call		3,316.00000	3,215	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.90	Put		1.00000	0,001	25.31	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Call		5.00000	0,004	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.15	Put		4,940.00000	5,040	29.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Call		17.00000	0,014	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.15	Put		3,952.00000	4,050	30.18	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Call		33.00000	0,028	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.15	Put		2,968.00000	3,064	27.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Call		71.00000	0,062	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.15	Put		2,006.00000	2,098	24.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Call		158.00000	0,138	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.15	Put		1,093.00000	1,174	21.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Call		423.00000	0,370	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.15	Put		358.00000	0,406	17.47	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Call		1,122.00000	1,030	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.15	Put		57.00000	0,066	16.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Call		2,073.00000	1,973	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.15	Put		8.00000	0,009	19.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Call		3,067.00000	2,966	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.15	Put		2.00000	0,002	24.09	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Call		6.00000	0,004	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.05	Put		4,841.00000	4,940	29.83	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Call		19.00000	0,016	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.05	Put		3,854.00000	3,952	30.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Call		35.00000	0,030	27.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	14.05	Put		2,870.00000	2,966	27.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Call		76.00000	0,067	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.05	Put		1,911.00000	2,003	24.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Call		173.00000	0,151	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.05	Put		1,008.00000	1,087	20.88	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Call		476.00000	0,414	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.05	Put		311.00000	0,350	17.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Call		1,213.00000	1,117	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.05	Put		48.00000	0,053	17.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Call		2,172.00000	2,071	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.05	Put		7.00000	0,007	19.99	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Call		3,166.00000	3,066	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.05	Put		1.00000	0,002	24.57	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Call		5.00000	0,004	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.10	Put		4,890.00000	4,990	29.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Call		18.00000	0,015	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.10	Put		3,903.00000	4,001	30.19	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Call		34.00000	0,029	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.10	Put		2,919.00000	3,015	27.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Call		74.00000	0,065	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.10	Put		1,959.00000	2,051	24.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Call		449.00000	0,389	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.10	Put		334.00000	0,375	17.28	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Call		1,167.00000	1,072	16.98	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.10	Put		52.00000	0,058	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Call		2,122.00000	2,022	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.10	Put		7.00000	0,008	19.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Call		3,116.00000	3,016	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.10	Put		1.00000	0,002	24.32	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Call		5.00000	0,004	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.20	Put		4,990.00000	5,090	29.77	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Call		17.00000	0,013	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.20	Put		4,002.00000	4,099	30.16	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Call		32.00000	0,027	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.20	Put		3,017.00000	3,113	27.79	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Call		69.00000	0,059	25.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.20	Put		2,054.00000	2,145	25.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Call		151.00000	0,132	21.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.20	Put		1,136.00000	1,218	21.44	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Call		399.00000	0,351	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.20	Put		384.00000	0,437	17.66	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Call		1,078.00000	0,988	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.20	Put		63.00000	0,074	17.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Call		2,024.00000	1,924	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.20	Put		9.00000	0,010	19.49	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Call		3,017.00000	2,916	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.20	Put		2.00000	0,002	23.86	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Call		4.00000	0,003	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	16.25	Put		5,039.00000	5,139	29.75	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Call		16.00000	0,013	30.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	15.25	Put		4,051.00000	4,149	30.14	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Call		31.00000	0,026	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	14.25	Put		3,066.00000	3,162	27.92	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Call		66.00000	0,057	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.25	Put		2,101.00000	2,193	25.25	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Call		145.00000	0,126	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.25	Put		1,180.00000	1,262	21.63	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Call		379.00000	0,333	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.25	Put		414.00000	0,469	17.85	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Call		1,036.00000	0,947	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.25	Put		71.00000	0,083	17.02	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Call		1,975.00000	1,875	19.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.25	Put		10.00000	0,011	19.35	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Call		2,967.00000	2,866	23.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.25	Put		2.00000	0,002	23.64	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Call		166.00000	0,144	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	12.10	Put		1,051.00000	1,130	21.06	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.15	Put		7,935.00000	8,036	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Call		1.00000	0,001	29.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.15	Put		5,936.00000	6,037	29.51	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Call		4,065.00000	3,965	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.15	Put		0.00000	0,001	29.01	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.30	Put		8,085.00000	8,186	32.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Call		1.00000	0,001	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.30	Put		6,086.00000	6,187	29.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Call		15.00000	0,012	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	15.30	Put		4,100.00000	4,198	30.12	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Call		63.00000	0,054	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	13.30	Put		2,148.00000	2,240	25.39	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Call		360.00000	0,316	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	11.30	Put		445.00000	0,502	18.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Call		994.00000	0,907	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	10.30	Put		79.00000	0,093	17.04	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Call		1,926.00000	1,826	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	9.30	Put		11.00000	0,012	19.21	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Call		2,917.00000	2,816	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	8.30	Put		2.00000	0,002	23.41	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Call		3,915.00000	3,815	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.30	Put		0.00000	0,001	28.27	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.25	Put		8,035.00000	8,136	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Call		1.00000	0,001	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.25	Put		6,036.00000	6,137	29.68	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Call		3,965.00000	3,865	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.25	Put		0.00000	0,001	28.52	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.10	Put		7,885.00000	7,986	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.10	Call		1.00000	0,001	29.43	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	17.10	Put		5,886.00000	5,987	29.43	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Call		4,115.00000	4,015	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.10	Put		0.00000	0,001	29.26	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Call		0.00000	0,000	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	19.20	Put		7,985.00000	8,086	32.81	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Call		1.00000	0,001	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	17.20	Put		5,986.00000	6,087	29.59	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Call		4,015.00000	3,915	28.76	0.00	0	0.00
€ / R	On	15/03/2010	Foreign Exchange Future	7.20	Put		0.00000	0,001	28.76	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future			11.30110	11.40340		17.73	1,164,013.30	103	11,423.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Call		359.00000	0,333	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.10	Put		1,056.00000	1,132	19.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Call		408.00000	0,378	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.90	Put		905.00000	0,977	19.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Call		383.00000	0,355	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.00	Put		980.00000	1,054	19.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Call		12.00000	0,009	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.30	Put		7,909.00000	8,008	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Call		33.00000	0,030	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.30	Put		5,930.00000	6,029	31.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Call		73.00000	0,068	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.30	Put		3,970.00000	4,067	27.80	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Call		182.00000	0,170	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.30	Put		2,079.00000	2,169	23.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Call		615.00000	0,564	17.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.30	Put		512.00000	0,563	17.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Call		1,240.00000	1,154	16.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.30	Put		137.00000	0,153	16.55	0.00	0	271.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Call		2,133.00000	2,033	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.30	Put		30.00000	0,032	17.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Call		3,113.00000	3,011	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.30	Put		10.00000	0,010	21.07	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Call		4,106.00000	4,004	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.30	Put		3.00000	0,003	24.66	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Call		10.00000	0,008	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.60	Put		8,207.00000	8,307	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Call		28.00000	0,025	31.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.60	Put		6,225.00000	6,324	31.18	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Call		64.00000	0,059	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.60	Put		4,261.00000	4,358	28.29	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Call		156.00000	0,145	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.60	Put		2,353.00000	2,444	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Call		498.00000	0,460	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.60	Put		695.00000	0,759	18.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Call		1,017.00000	0,945	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.60	Put		214.00000	0,244	16.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Call		1,850.00000	1,755	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.60	Put		47.00000	0,054	17.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Call		2,817.00000	2,715	20.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.60	Put		14.00000	0,014	20.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Call		3,808.00000	3,706	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.60	Put		5.00000	0,005	23.59	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Call		9.00000	0,007	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.70	Put		8,306.00000	8,406	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Call		27.00000	0,024	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.70	Put		6,324.00000	6,423	31.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Call		61.00000	0,057	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.70	Put		4,358.00000	4,456	28.45	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Call		148.00000	0,137	24.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.70	Put		2,445.00000	2,536	24.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Call		465.00000	0,431	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.70	Put		762.00000	0,830	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Call		950.00000	0,881	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.70	Put		247.00000	0,280	17.02	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Call		1,759.00000	1,664	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.70	Put		56.00000	0,063	17.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Call		2,718.00000	2,617	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.70	Put		15.00000	0,016	19.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Call		3,708.00000	3,606	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.70	Put		5.00000	0,005	23.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Call		11.00000	0,009	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.35	Put		7,958.00000	8,058	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Call		32.00000	0,030	31.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.35	Put		5,979.00000	6,079	31.10	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Call		72.00000	0,067	27.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.35	Put		4,019.00000	4,116	27.88	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Call		178.00000	0,165	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.35	Put		2,125.00000	2,214	23.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Call		592.00000	0,545	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.35	Put		539.00000	0,594	17.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Call		1,199.00000	1,117	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.35	Put		146.00000	0,166	16.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Call		2,085.00000	1,986	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.35	Put		32.00000	0,035	17.56	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Call		3,063.00000	2,962	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.35	Put		10.00000	0,011	20.90	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Call		4,056.00000	3,954	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.35	Put		3.00000	0,003	24.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Call		11.00000	0,009	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.40	Put		8,008.00000	8,108	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Call		32.00000	0,029	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.40	Put		6,029.00000	6,128	31.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Call		70.00000	0,065	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.40	Put		4,067.00000	4,164	27.96	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Call		173.00000	0,161	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.40	Put		2,170.00000	2,260	23.48	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Call		570.00000	0,527	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.40	Put		567.00000	0,626	18.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Call		1,160.00000	1,081	16.67	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.40	Put		157.00000	0,180	16.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Call		2,037.00000	1,939	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.40	Put		34.00000	0,038	17.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Call		3,014.00000	2,912	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.40	Put		11.00000	0,011	20.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Call		4,007.00000	3,905	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.40	Put		4.00000	0,004	24.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Call		10.00000	0,008	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.55	Put		8,157.00000	8,257	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Call		29.00000	0,026	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.55	Put		6,176.00000	6,275	31.16	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Call		66.00000	0,061	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.55	Put		4,213.00000	4,310	28.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Call		160.00000	0,149	23.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.55	Put		2,307.00000	2,398	23.82	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Call		515.00000	0,476	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.55	Put		662.00000	0,725	18.42	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Call		1,052.00000	0,978	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.55	Put		199.00000	0,227	16.84	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Call		1,897.00000	1,800	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.55	Put		44.00000	0,049	17.35	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Call		2,866.00000	2,764	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.55	Put		13.00000	0,013	20.21	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Call		3,857.00000	3,755	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.55	Put		4.00000	0,004	23.77	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.45	Call		11.00000	0,008	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	19.45	Put		8,058.00000	8,157	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Call		31.00000	0,028	31.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.45	Put		6,078.00000	6,177	31.13	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Call		69.00000	0,064	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.45	Put		4,116.00000	4,213	28.04	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Call		169.00000	0,157	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.45	Put		2,216.00000	2,306	23.60	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Call		551.00000	0,509	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.45	Put		598.00000	0,658	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Call		1,123.00000	1,046	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.45	Put		170.00000	0,195	16.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Call		1,990.00000	1,893	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.45	Put		37.00000	0,042	17.46	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Call		2,965.00000	2,863	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.45	Put		12.00000	0,012	20.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Call		3,957.00000	3,855	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.45	Put		4.00000	0,004	24.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Call		10.00000	0,008	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.50	Put		8,107.00000	8,207	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Call		30.00000	0,027	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.50	Put		6,127.00000	6,226	31.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Call		67.00000	0,062	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.50	Put		4,164.00000	4,261	28.12	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Call		164.00000	0,153	23.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.50	Put		2,261.00000	2,352	23.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Call		532.00000	0,493	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.50	Put		629.00000	0,692	18.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Call		1,087.00000	1,012	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.50	Put		184.00000	0,211	16.79	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Call		1,943.00000	1,846	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.50	Put		40.00000	0,045	17.40	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Call		2,915.00000	2,814	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.50	Put		12.00000	0,013	20.38	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Call		3,907.00000	3,805	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.50	Put		4.00000	0,004	23.94	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Call		8.00000	0,006	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.85	Put		8,455.00000	8,555	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Call		25.00000	0,022	31.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.85	Put		6,472.00000	6,571	31.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Call		57.00000	0,053	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.85	Put		4,504.00000	4,602	28.70	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Call		137.00000	0,127	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.85	Put		2,584.00000	2,676	24.50	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Call		422.00000	0,390	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.85	Put		869.00000	0,939	19.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Call		856.00000	0,792	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.85	Put		303.00000	0,341	17.20	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Call		1,624.00000	1,531	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.85	Put		71.00000	0,080	17.03	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Call		2,571.00000	2,470	19.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	8.85	Put		18.00000	0,019	19.17	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Call		3,559.00000	3,457	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.85	Put		6.00000	0,006	22.69	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Call		8.00000	0,007	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.80	Put		8,405.00000	8,506	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Call		26.00000	0,023	31.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.80	Put		6,423.00000	6,522	31.25	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Call		59.00000	0,054	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.80	Put		4,456.00000	4,553	28.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Call		141.00000	0,131	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.80	Put		2,538.00000	2,630	24.39	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Call		436.00000	0,403	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.80	Put		833.00000	0,902	19.11	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Call		887.00000	0,821	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.80	Put		284.00000	0,320	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Call		1,669.00000	1,575	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.80	Put		66.00000	0,074	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Call		2,620.00000	2,519	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.80	Put		17.00000	0,018	19.34	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Call		3,609.00000	3,507	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.80	Put		6.00000	0,006	22.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Call		8.00000	0,006	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.90	Put		8,505.00000	8,605	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Call		24.00000	0,021	31.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.90	Put		6,521.00000	6,620	31.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Call		56.00000	0,052	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.90	Put		4,553.00000	4,651	28.78	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Call		134.00000	0,124	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.90	Put		2,631.00000	2,723	24.62	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Call		826.00000	0,763	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.90	Put		323.00000	0,362	17.26	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Call		1,580.00000	1,487	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.90	Put		77.00000	0,086	16.98	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Call		2,522.00000	2,421	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.90	Put		19.00000	0,020	19.00	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Call		3,509.00000	3,407	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.90	Put		6.00000	0,006	22.51	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Call		8.00000	0,006	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.95	Put		8,555.00000	8,655	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Call		24.00000	0,021	31.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.95	Put		6,571.00000	6,670	31.30	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Call		55.00000	0,051	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.95	Put		4,602.00000	4,700	28.86	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Call		130.00000	0,121	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.95	Put		2,677.00000	2,770	24.73	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Call		395.00000	0,366	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.95	Put		942.00000	1,015	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Call		797.00000	0,736	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.95	Put		344.00000	0,385	17.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Call		1,536.00000	1,444	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	14/06/2010	Foreign Exchange Future	9.95	Put		83.00000	0,093	16.92	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Call		2,473.00000	2,372	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.95	Put		20.00000	0,021	18.83	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Call		3,460.00000	3,358	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.95	Put		7.00000	0,007	22.33	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Call		9.00000	0,007	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	19.75	Put		8,356.00000	8,456	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Call		26.00000	0,023	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	17.75	Put		6,373.00000	6,472	31.23	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Call		60.00000	0,056	28.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	15.75	Put		4,407.00000	4,505	28.54	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Call		144.00000	0,134	24.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	13.75	Put		2,491.00000	2,583	24.28	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Call		450.00000	0,417	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.75	Put		797.00000	0,866	18.97	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Call		918.00000	0,851	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.75	Put		265.00000	0,300	17.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Call		1,714.00000	1,619	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.75	Put		61.00000	0,068	17.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Call		2,669.00000	2,568	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.75	Put		16.00000	0,017	19.52	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Call		3,658.00000	3,556	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	7.75	Put		5.00000	0,005	23.05	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Call		7.00000	0,006	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.00	Put		8,604.00000	8,705	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	18.00	Call		23.00000	0,020	31.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.00	Put		6,620.00000	6,719	31.31	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Call		54.00000	0,050	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.00	Put		4,651.00000	4,749	28.95	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Call		127.00000	0,118	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.00	Put		2,724.00000	2,817	24.85	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Call		769.00000	0,709	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.00	Put		366.00000	0,408	17.37	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Call		1,492.00000	1,401	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.00	Put		89.00000	0,100	16.87	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Call		2,425.00000	2,324	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.00	Put		22.00000	0,023	18.65	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Call		3,410.00000	3,308	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.00	Put		7.00000	0,007	22.15	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Call		7.00000	0,005	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	20.15	Put		8,754.00000	8,854	31.74	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Call		21.00000	0,018	31.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	18.15	Put		6,768.00000	6,867	31.36	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Call		51.00000	0,047	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	16.15	Put		4,798.00000	4,896	29.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Call		118.00000	0,110	25.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	14.15	Put		2,865.00000	2,959	25.19	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Call		348.00000	0,323	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	12.15	Put		1,095.00000	1,172	20.08	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	11.15	Call		689.00000	0,633	17.55	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	11.15	Put		436.00000	0,482	17.55	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Call		1,364.00000	1,275	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	10.15	Put		111.00000	0,124	16.71	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Call		2,279.00000	2,178	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	9.15	Put		26.00000	0,027	18.14	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Call		3,261.00000	3,160	21.61	0.00	0	0.00
€ / R	On	14/06/2010	Foreign Exchange Future	8.15	Put		8.00000	0,009	21.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future			11.66490	11.76820		17.74	116,649.00	10	150.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		72.00000	0,067	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		8,504.00000	8,602	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		118.00000	0,111	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		6,550.00000	6,646	28.90	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		187.00000	0,177	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		4,619.00000	4,712	26.12	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		332.00000	0,313	22.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		2,764.00000	2,848	22.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		695.00000	0,653	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		1,127.00000	1,188	18.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		1,092.00000	1,028	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		524.00000	0,563	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		1,759.00000	1,668	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		191.00000	0,203	16.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		2,628.00000	2,528	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		60.00000	0,063	16.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		3,591.00000	3,487	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		23.00000	0,022	18.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		741.00000	0,696	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		1,023.00000	1,081	18.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		71.00000	0,066	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		8,553.00000	8,651	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		116.00000	0,110	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		6,598.00000	6,695	28.96	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		184.00000	0,175	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		4,666.00000	4,760	26.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		326.00000	0,308	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		2,808.00000	2,893	22.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		680.00000	0,640	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		1,162.00000	1,225	18.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		1,067.00000	1,004	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		549.00000	0,589	17.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		1,719.00000	1,629	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		201.00000	0,214	16.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		2,582.00000	2,482	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		64.00000	0,067	16.84	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		3,542.00000	3,438	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		24.00000	0,023	18.77	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		54.00000	0,050	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		9,236.00000	9,335	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		100.00000	0,095	29.78	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		7,282.00000	7,380	29.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		155.00000	0,147	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		5,337.00000	5,432	27.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		262.00000	0,248	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		3,444.00000	3,533	24.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		514.00000	0,484	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		1,696.00000	1,769	20.41	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		773.00000	0,727	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		955.00000	1,012	18.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		1,228.00000	1,158	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		410.00000	0,443	16.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		1,962.00000	1,869	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		144.00000	0,154	16.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		2,862.00000	2,760	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		44.00000	0,045	17.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		56.00000	0,052	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		9,138.00000	9,237	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		102.00000	0,097	29.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		7,184.00000	7,282	29.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		159.00000	0,151	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		5,241.00000	5,336	27.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		270.00000	0,256	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		3,352.00000	3,441	23.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		534.00000	0,503	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		1,616.00000	1,688	20.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		808.00000	0,760	18.15	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	13/12/2010	Foreign Exchange Future	11.85	Put		890.00000	0,945	18.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		1,286.00000	1,214	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		368.00000	0,399	16.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		2,046.00000	1,952	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		128.00000	0,137	16.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		2,956.00000	2,855	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		38.00000	0,040	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		78.00000	0,072	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		8,310.00000	8,407	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		123.00000	0,117	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		6,355.00000	6,452	28.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		197.00000	0,187	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		4,429.00000	4,522	25.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		355.00000	0,335	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		2,587.00000	2,670	22.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		757.00000	0,712	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		989.00000	1,047	18.46	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		1,200.00000	1,131	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		432.00000	0,466	16.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		1,921.00000	1,828	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		153.00000	0,163	16.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		2,814.00000	2,713	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		46.00000	0,048	17.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		3,788.00000	3,685	19.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		20.00000	0,020	19.64	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	13/12/2010	Foreign Exchange Future	20.10	Call		75.00000	0,069	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		8,407.00000	8,504	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		120.00000	0,114	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		6,452.00000	6,549	28.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		192.00000	0,182	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		4,524.00000	4,617	25.98	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		343.00000	0,324	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		2,675.00000	2,759	22.62	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		725.00000	0,682	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		1,057.00000	1,117	18.67	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		1,145.00000	1,078	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		477.00000	0,513	16.85	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		1,839.00000	1,747	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		171.00000	0,182	16.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		2,721.00000	2,620	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		53.00000	0,055	16.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		3,689.00000	3,586	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		21.00000	0,021	19.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		67.00000	0,062	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		8,699.00000	8,797	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		112.00000	0,106	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		6,744.00000	6,841	29.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		177.00000	0,168	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		4,809.00000	4,903	26.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		311.00000	0,293	23.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		2,943.00000	3,028	23.14	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		639.00000	0,601	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		1,271.00000	1,336	19.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		995.00000	0,935	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		627.00000	0,670	17.34	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		1,603.00000	1,515	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		235.00000	0,250	16.20	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		2,444.00000	2,345	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		76.00000	0,080	16.70	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		3,394.00000	3,290	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		26.00000	0,025	18.25	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		63.00000	0,058	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		8,845.00000	8,943	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		109.00000	0,103	29.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		6,891.00000	6,988	29.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		171.00000	0,162	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		4,953.00000	5,047	26.64	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		296.00000	0,280	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		3,078.00000	3,165	23.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		601.00000	0,566	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		1,383.00000	1,451	19.59	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		927.00000	0,871	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		709.00000	0,756	17.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		1,491.00000	1,405	16.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		273.00000	0,290	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	13/12/2010	Foreign Exchange Future	9.55	Call		2,309.00000	2,211	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		91.00000	0,096	16.57	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		3,247.00000	3,143	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		29.00000	0,028	17.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		82.00000	0,076	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		8,164.00000	8,261	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		128.00000	0,121	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		6,210.00000	6,306	28.49	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		205.00000	0,194	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		4,287.00000	4,379	25.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		374.00000	0,352	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		2,456.00000	2,537	22.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		3,936.00000	3,833	20.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		18.00000	0,018	20.16	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		81.00000	0,075	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		8,213.00000	8,310	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		126.00000	0,119	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		6,258.00000	6,354	28.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		203.00000	0,192	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		4,335.00000	4,427	25.68	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		368.00000	0,346	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		2,500.00000	2,581	22.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		790.00000	0,743	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		922.00000	0,978	18.26	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		1,257.00000	1,186	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		389.00000	0,421	16.52	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		2,004.00000	1,910	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		136.00000	0,145	16.39	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		2,909.00000	2,807	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		41.00000	0,042	17.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		3,886.00000	3,783	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		18.00000	0,018	19.99	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		79.00000	0,074	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		8,261.00000	8,359	30.60	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		125.00000	0,118	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		6,307.00000	6,403	28.61	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		200.00000	0,189	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		4,382.00000	4,474	25.75	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		361.00000	0,340	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		2,543.00000	2,625	22.36	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		3,837.00000	3,734	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		19.00000	0,019	19.81	0.00	0	0.00
AL13	On	04/02/2010	Index Future			253.99400	253.87600			0.00	0	44.00
AL7T	On	04/02/2010	Index Future			333.99000	333.69300			0.00	0	58.00
ALBI	On	04/02/2010	Index Future			301.11600	300.82100			0.00	0	1,069.00
ALBI	On	06/05/2010	Index Future			306.62800	306.32700			0.00	0	127.00
ALBI	On	05/08/2010	Index Future			312.01200	311.67200			0.00	0	0.00
AU\$ / R	On	14/12/2009	Foreign Exchange Future			6.81210	6.87920		18.72	313,356.60	46	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	14.85	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.85	Put		7,971.00000	8,038	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.85	Put		3,971.00000	4,038	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.85	Put		1,971.00000	2,038	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Call		1,029.00000	0,962	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.85	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Call		2,029.00000	1,962	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.85	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Call		4,029.00000	3,962	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.85	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.80	Put		7,921.00000	7,988	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.80	Put		5,921.00000	5,988	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.80	Put		3,921.00000	3,988	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.80	Put		1,921.00000	1,988	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Call		1,079.00000	1,012	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.80	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Call		2,079.00000	2,012	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.80	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Call		3,079.00000	3,012	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.80	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Call		4,079.00000	4,012	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.80	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.90	Put		8,021.00000	8,088	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.90	Put		6,021.00000	6,088	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.90	Put		4,021.00000	4,088	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.90	Put		2,021.00000	2,088	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Call		1,979.00000	1,912	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.90	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Call		2,979.00000	2,912	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.90	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Call		3,979.00000	3,912	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.90	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.75	Put		7,871.00000	7,938	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.75	Put		5,871.00000	5,938	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.75	Put		3,871.00000	3,938	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.75	Put		1,871.00000	1,938	18.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Call		1,129.00000	1,062	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.75	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Call		2,129.00000	2,062	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.75	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Call		3,129.00000	3,062	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.75	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Call		4,129.00000	4,062	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.75	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.70	Put		7,821.00000	7,888	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.70	Put		5,821.00000	5,888	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.70	Put		3,821.00000	3,888	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.70	Put		1,821.00000	1,888	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Call		1,179.00000	1,112	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.70	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Call		2,179.00000	2,112	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.70	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Call		3,179.00000	3,112	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.70	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Call		4,179.00000	4,112	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.70	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.40	Call		0.00000	0,000	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.40	Put		7,521.00000	7,588	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.40	Put		5,521.00000	5,588	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.40	Put		3,521.00000	3,588	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.40	Put		1,521.00000	1,588	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Call		1,479.00000	1,412	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.40	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Call		2,479.00000	2,412	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.40	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Call		3,479.00000	3,412	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.40	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Call		4,479.00000	4,412	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.40	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.65	Put		7,771.00000	7,838	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.65	Put		5,771.00000	5,838	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.65	Put		3,771.00000	3,838	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.65	Put		1,771.00000	1,838	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Call		1,229.00000	1,162	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.65	Put		0.00000	0,000	18.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.65	Call		2,229.00000	2,162	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.65	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.65	Call		3,229.00000	3,162	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.65	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.65	Call		4,229.00000	4,162	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.65	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.60	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.60	Put		7,721.00000	7,788	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.60	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.60	Put		3,721.00000	3,788	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.60	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.60	Put		1,721.00000	1,788	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.60	Call		1,279.00000	1,212	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.60	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.60	Call		2,279.00000	2,212	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.60	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.60	Call		4,279.00000	4,212	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.60	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.55	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.55	Put		7,671.00000	7,738	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.55	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.55	Put		3,671.00000	3,738	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.55	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.55	Put		1,671.00000	1,738	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.55	Call		1,329.00000	1,262	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.55	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Call		2,329.00000	2,262	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.55	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Call		4,329.00000	4,262	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.55	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.50	Put		7,621.00000	7,688	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.50	Put		5,621.00000	5,688	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.50	Put		3,621.00000	3,688	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.50	Put		1,621.00000	1,688	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Call		1,379.00000	1,312	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.50	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Call		2,379.00000	2,312	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.50	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Call		3,379.00000	3,312	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.50	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Call		4,379.00000	4,312	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.50	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.45	Put		7,571.00000	7,638	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.45	Put		5,571.00000	5,638	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.45	Put		3,571.00000	3,638	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.45	Put		1,571.00000	1,638	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Call		1,429.00000	1,362	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.45	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Call		2,429.00000	2,362	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.45	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Call		3,429.00000	3,362	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.45	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Call		4,429.00000	4,362	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.45	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	14.35	Put		7,471.00000	7,538	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.35	Put		5,471.00000	5,538	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	10.35	Put		3,471.00000	3,538	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Call		2,529.00000	2,462	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.35	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Call		3,529.00000	3,462	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.35	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Call		929.00000	0,862	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.95	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Call		829.00000	0,762	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.05	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Call		729.00000	0,662	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.15	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Call		879.00000	0,812	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.00	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Call		979.00000	0,912	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.90	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Call		679.00000	0,612	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Call		779.00000	0,712	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.10	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	12.55	Put		5,671.00000	5,738	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.05	Put		4,171.00000	4,238	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.55	Put		2,671.00000	2,738	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.05	Put		1,171.00000	1,238	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Call		1,829.00000	1,762	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.05	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Call		3,329.00000	3,262	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.55	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Call		4,829.00000	4,762	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.05	Put		0.00000	0,000	18.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.55	Call		6,329.00000	6,262	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.55	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.60	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.60	Put		5,721.00000	5,788	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.10	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.10	Put		4,221.00000	4,288	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.60	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.60	Put		2,721.00000	2,788	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.10	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.10	Put		1,221.00000	1,288	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.10	Call		1,779.00000	1,712	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	5.10	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.60	Call		3,279.00000	3,212	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.60	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.10	Call		4,779.00000	4,712	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.10	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.60	Call		6,279.00000	6,212	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	0.60	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.85	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.85	Put		5,971.00000	6,038	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.35	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	11.35	Put		4,471.00000	4,538	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.85	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.85	Put		2,971.00000	3,038	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.35	Call		0.00000	0,000	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	8.35	Put		1,471.00000	1,538	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Call		1,529.00000	1,462	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.35	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Call		3,029.00000	2,962	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.85	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Call		4,529.00000	4,462	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.35	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Call		6,029.00000	5,962	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	0.85	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Call		629.00000	0,562	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.25	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.25	Put		371.00000	0,438	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Call		1.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.15	Put		272.00000	0,338	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Call		3.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.05	Put		174.00000	0,238	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Call		15.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.95	Put		86.00000	0,138	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Call		57.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.85	Put		28.00000	0,038	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Call		136.00000	0,062	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.75	Put		7.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Call		330.00000	0,262	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.55	Put		1.00000	0,000	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Call		429.00000	0,362	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.45	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Call		529.00000	0,462	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.35	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Call		579.00000	0,512	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.30	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Call		479.00000	0,412	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.40	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.30	Put		421.00000	0,488	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.20	Put		321.00000	0,388	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Call		2.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.10	Put		223.00000	0,288	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Call		7.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	7.00	Put		128.00000	0,188	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Call		29.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.90	Put		50.00000	0,088	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Call		94.00000	0,012	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.80	Put		15.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Call		183.00000	0,112	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.70	Put		4.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Call		280.00000	0,212	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.60	Put		1.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Call		379.00000	0,312	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.50	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Call		231.00000	0,162	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	6.65	Put		2.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.05	Put		8,171.00000	8,238	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.05	Put		6,171.00000	6,238	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.05	Put		2,171.00000	2,238	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Call		2,829.00000	2,762	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.05	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Call		3,829.00000	3,762	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.05	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.00	Put		8,121.00000	8,188	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.00	Put		6,121.00000	6,188	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.00	Put		4,121.00000	4,188	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.00	Put		2,121.00000	2,188	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Call		1,879.00000	1,812	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.00	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Call		2,879.00000	2,812	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.00	Put		0.00000	0,000	18.72	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Call		3,879.00000	3,812	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.00	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	15.10	Put		8,221.00000	8,288	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	13.10	Put		6,221.00000	6,288	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	9.10	Put		2,221.00000	2,288	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Call		2,779.00000	2,712	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.10	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Call		3,779.00000	3,712	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.10	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	14.95	Put		8,071.00000	8,138	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	12.95	Put		6,071.00000	6,138	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	10.95	Put		4,071.00000	4,138	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	8.95	Put		2,071.00000	2,138	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Call		1,929.00000	1,862	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	4.95	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Call		2,929.00000	2,862	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	3.95	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn 14/12/2009 Foreign Exchange Future	2.95	Call		3,929.00000	3,862	18.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2009	Foreign Exchange Future	2.95	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	15.20	Put		8,321.00000	8,388	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	13.20	Put		6,321.00000	6,388	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	11.20	Put		4,321.00000	4,388	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Call		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	9.20	Put		2,321.00000	2,388	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Call		1,679.00000	1,612	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	5.20	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Call		2,679.00000	2,612	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	4.20	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Call		3,679.00000	3,612	18.72	0.00	0	0.00
AU\$ / ROn	14/12/2009	Foreign Exchange Future	3.20	Put		0.00000	0,000	18.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future			6.86210	6.93440		16.63	0.00	0	16,756.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.80	Put		7,866.00000	7,938	43.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Call		0.00000	0,000	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.80	Put		5,866.00000	5,938	36.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Call		1.00000	0,000	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.80	Put		3,867.00000	3,938	30.02	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Call		13.00000	0,011	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.80	Put		1,879.00000	1,949	26.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Call		1,140.00000	1,068	17.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.80	Put		6.00000	0,006	17.82	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Call		2,135.00000	2,063	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.80	Put		1.00000	0,001	25.46	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Call		3,134.00000	3,062	28.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.98	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Call		4,134.00000	4,062	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.90	Put		7,966.00000	8,038	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Call		0.00000	0,000	36.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.90	Put		5,966.00000	6,038	36.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Call		0.00000	0,000	30.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.90	Put		3,966.00000	4,038	30.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Call		12.00000	0,009	26.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.90	Put		1,978.00000	2,047	26.38	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Call		1,042.00000	0,971	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.90	Put		8.00000	0,009	17.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Call		2,035.00000	1,963	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.90	Put		1.00000	0,001	24.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Call		3,034.00000	2,962	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.51	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Call		4,034.00000	3,962	34.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	34.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.95	Put		8,016.00000	8,088	43.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Call		0.00000	0,000	37.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.95	Put		6,016.00000	6,088	37.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Call		0.00000	0,000	30.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.95	Put		4,016.00000	4,088	30.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Call		11.00000	0,009	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.95	Put		2,027.00000	2,097	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Call		993.00000	0,924	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.95	Put		9.00000	0,012	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Call		1,985.00000	1,913	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.95	Put		1.00000	0,001	24.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Call		2,984.00000	2,912	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	28.34	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Call		3,984.00000	3,912	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	34.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.85	Put		7,916.00000	7,988	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Call		0.00000	0,000	36.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.85	Put		5,916.00000	5,988	36.70	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Call		1.00000	0,000	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.85	Put		3,917.00000	3,988	30.12	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Call		12.00000	0,010	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.85	Put		1,928.00000	1,998	26.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Call		1,091.00000	1,019	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.85	Put		7.00000	0,007	17.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.85	Call		2,085.00000	2,013	25.28	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	4.85	Put		1.00000	0,001	25.28	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Call		3,084.00000	3,012	28.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.68	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Call		4,084.00000	4,012	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.85	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Call		0.00000	0,000	43.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.75	Put		7,816.00000	7,888	43.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Call		0.00000	0,000	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.75	Put		5,816.00000	5,888	36.37	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Call		1.00000	0,000	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.75	Put		3,817.00000	3,888	29.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Call		14.00000	0,011	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.75	Put		1,830.00000	1,899	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Call		1,190.00000	1,118	18.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.75	Put		6.00000	0,006	18.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Call		2,185.00000	2,113	25.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.75	Put		1.00000	0,001	25.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Call		3,184.00000	3,112	29.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	29.29	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Call		4,184.00000	4,112	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.75	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	42.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.45	Put		7,516.00000	7,588	42.26	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Call		0.00000	0,000	35.39	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.45	Put		5,516.00000	5,588	35.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Call		1.00000	0,001	29.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.45	Put		3,517.00000	3,589	29.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Call		20.00000	0,016	24.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.45	Put		1,536.00000	1,604	24.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Call		1,487.00000	1,415	20.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.45	Put		3.00000	0,003	20.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Call		2,484.00000	2,412	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.45	Put		0.00000	0,000	26.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Call		3,484.00000	3,412	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.45	Put		0.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Call		4,484.00000	4,412	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.45	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.65	Put		7,716.00000	7,788	42.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Call		0.00000	0,000	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.65	Put		5,716.00000	5,788	36.04	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Call		1.00000	0,001	29.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.65	Put		3,717.00000	3,789	29.73	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Call		16.00000	0,013	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.65	Put		1,732.00000	1,801	25.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Call		1,289.00000	1,216	19.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.65	Put		5.00000	0,004	19.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Call		2,285.00000	2,212	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.65	Put		1.00000	0,000	25.96	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Call		3,284.00000	3,212	29.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	29.89	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Call		4,284.00000	4,212	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Call		0.00000	0,000	43.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.70	Put		7,766.00000	7,838	43.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Call		0.00000	0,000	36.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.70	Put		5,766.00000	5,838	36.21	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Call		1.00000	0,001	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.70	Put		3,767.00000	3,839	29.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Call		15.00000	0,012	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.70	Put		1,781.00000	1,850	25.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Call		1,239.00000	1,167	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.70	Put		5.00000	0,005	18.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Call		2,235.00000	2,162	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.70	Put		1.00000	0,000	25.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Call		3,234.00000	3,162	29.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Call		4,234.00000	4,162	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.70	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.60	Put		7,666.00000	7,738	42.78	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Call		0.00000	0,000	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.60	Put		5,666.00000	5,738	35.88	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Call		1.00000	0,001	29.64	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.60	Put		3,667.00000	3,739	29.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Call		16.00000	0,014	25.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.60	Put		1,682.00000	1,752	25.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Call		1,338.00000	1,266	19.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.60	Put		4.00000	0,004	19.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Call		2,335.00000	2,262	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.60	Put		1.00000	0,000	26.13	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Call		3,334.00000	3,262	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	30.20	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Call		4,334.00000	4,262	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	42.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.55	Put		7,616.00000	7,688	42.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Call		0.00000	0,000	35.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.55	Put		5,616.00000	5,688	35.72	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Call		1.00000	0,001	29.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.55	Put		3,617.00000	3,689	29.54	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Call		18.00000	0,014	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.55	Put		1,634.00000	1,702	24.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Call		1,388.00000	1,316	19.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.55	Put		4.00000	0,004	19.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Call		2,385.00000	2,312	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.55	Put		1.00000	0,000	26.30	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Call		3,384.00000	3,312	30.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	30.50	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Call		4,384.00000	4,312	34.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	42.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.50	Put		7,566.00000	7,638	42.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Call		0.00000	0,000	35.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.50	Put		5,566.00000	5,638	35.55	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Call		1.00000	0,001	29.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.50	Put		3,567.00000	3,639	29.44	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Call		19.00000	0,015	24.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.50	Put		1,585.00000	1,653	24.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Call		1,437.00000	1,365	20.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.50	Put		3.00000	0,003	20.18	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Call		2,435.00000	2,362	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.50	Put		1.00000	0,000	26.47	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Call		3,434.00000	3,362	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	30.80	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Call		4,434.00000	4,362	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	42.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	14.40	Put		7,466.00000	7,538	42.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	35.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	12.40	Put		5,466.00000	5,538	35.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Call		1.00000	0,001	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	10.40	Put		3,467.00000	3,539	29.25	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Call		21.00000	0,018	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	8.40	Put		1,487.00000	1,556	24.11	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	5.40	Call		1,537.00000	1,465	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.40	Put		3.00000	0,003	20.97	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Call		2,534.00000	2,462	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	26.81	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Call		3,534.00000	3,462	31.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.40	Put		0.00000	0,000	31.41	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Call		4,534.00000	4,462	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	2.40	Put		0.00000	0,000	34.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Call		851.00000	0,784	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.10	Put		17.00000	0,022	17.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Call		945.00000	0,876	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.00	Put		11.00000	0,014	17.31	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Call		898.00000	0,830	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.05	Put		14.00000	0,018	17.27	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Call		227.00000	0,194	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.95	Put		243.00000	0,282	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Call		278.00000	0,233	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.85	Put		194.00000	0,221	16.63	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Call		336.00000	0,287	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.75	Put		152.00000	0,175	16.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Call		471.00000	0,415	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.55	Put		87.00000	0,103	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Call		548.00000	0,488	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.45	Put		64.00000	0,076	16.95	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Call		630.00000	0,567	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
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.35	Put		46.00000	0,055	17.03	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Call		716.00000	0,651	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.25	Put		32.00000	0,039	17.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Call		805.00000	0,739	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.15	Put		21.00000	0,027	17.19	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Call		760.00000	0,694	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.20	Put		26.00000	0,032	17.15	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Call		173.00000	0,147	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.10	Put		339.00000	0,385	17.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Call		207.00000	0,177	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.00	Put		273.00000	0,315	17.35	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Call		252.00000	0,213	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.90	Put		218.00000	0,251	16.87	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Call		306.00000	0,259	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.80	Put		172.00000	0,197	16.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Call		367.00000	0,316	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.70	Put		133.00000	0,154	16.75	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Call		435.00000	0,380	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.60	Put		101.00000	0,118	16.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Call		509.00000	0,451	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.50	Put		75.00000	0,089	16.91	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Call		588.00000	0,527	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.40	Put		54.00000	0,065	16.99	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Call		672.00000	0,609	17.07	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.30	Put		38.00000	0,047	17.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Call		401.00000	0,348	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	6.65	Put		117.00000	0,136	16.79	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.10	Put		8,166.00000	8,238	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Call		0.00000	0,000	37.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.10	Put		6,166.00000	6,238	37.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Call		0.00000	0,000	30.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.10	Put		4,166.00000	4,238	30.94	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Call		9.00000	0,007	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.10	Put		2,175.00000	2,245	26.76	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Call		1,836.00000	1,763	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.10	Put		2.00000	0,001	23.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Call		2,834.00000	2,762	27.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Call		3,834.00000	3,762	33.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	33.23	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.05	Put		8,116.00000	8,188	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Call		0.00000	0,000	37.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.05	Put		6,116.00000	6,188	37.40	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Call		0.00000	0,000	30.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.05	Put		4,116.00000	4,188	30.77	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Call		9.00000	0,007	26.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.05	Put		2,125.00000	2,195	26.67	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.05	Call		190.00000	0,161	17.59	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	Put		306.00000	0,349	17.59	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Call		1,885.00000	1,813	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.05	Put		1.00000	0,001	23.71	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Call		2,884.00000	2,812	28.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	28.00	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Call		3,884.00000	3,812	33.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	33.53	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.00	Put		8,066.00000	8,138	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Call		0.00000	0,000	37.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.00	Put		6,066.00000	6,138	37.22	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Call		0.00000	0,000	30.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.00	Put		4,066.00000	4,138	30.61	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Call		10.00000	0,008	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.00	Put		2,076.00000	2,146	26.57	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Call		1,935.00000	1,863	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.00	Put		1.00000	0,001	24.11	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Call		2,934.00000	2,862	28.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Call		3,934.00000	3,862	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	33.83	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.15	Put		8,216.00000	8,288	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Call		0.00000	0,000	37.74	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.15	Put		6,216.00000	6,288	37.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Call		0.00000	0,000	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.15	Put		4,216.00000	4,288	31.10	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Call		8.00000	0,006	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.15	Put		2,224.00000	2,294	26.86	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Call		158.00000	0,134	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.15	Put		374.00000	0,422	18.08	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Call		1,786.00000	1,713	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.15	Put		2.00000	0,001	22.93	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Call		2,784.00000	2,712	27.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.66	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Call		3,784.00000	3,712	32.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	32.92	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	15.25	Put		8,316.00000	8,388	43.65	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Call		0.00000	0,000	38.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	13.25	Put		6,316.00000	6,388	38.09	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Call		0.00000	0,000	31.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	11.25	Put		4,316.00000	4,388	31.43	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Call		7.00000	0,005	27.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	9.25	Put		2,323.00000	2,393	27.05	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Call		132.00000	0,111	18.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	7.25	Put		448.00000	0,499	18.56	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Call		1,686.00000	1,614	22.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	5.25	Put		2.00000	0,002	22.14	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Call		2,684.00000	2,612	27.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	15/03/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Call		3,684.00000	3,612	32.32	0.00	0	0.00
AU\$ / ROn	15/03/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	32.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future			6.90690	6.97990		17.06	0.00	0	426.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Call		0.00000	0,000	32.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.60	Put		7,620.00000	7,693	32.64	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Call		1.00000	0,001	29.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.60	Put		5,621.00000	5,694	29.35	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Call		6.00000	0,005	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.60	Put		3,626.00000	3,698	25.81	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Call		63.00000	0,057	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.60	Put		1,683.00000	1,750	23.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Call		542.00000	0,492	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.60	Put		162.00000	0,185	16.55	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Call		1,393.00000	1,320	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.60	Put		13.00000	0,013	17.28	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Call		2,382.00000	2,309	23.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.60	Put		2.00000	0,002	23.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Call		3,380.00000	3,307	28.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.60	Put		0.00000	0,000	28.62	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Call		4,380.00000	4,307	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.60	Put		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Call		0.00000	0,000	32.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.55	Put		7,570.00000	7,643	32.56	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Call		1.00000	0,001	29.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.55	Put		5,571.00000	5,644	29.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Call		6.00000	0,005	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.55	Put		3,576.00000	3,648	25.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Call		66.00000	0,060	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.55	Put		1,636.00000	1,703	23.51	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Call		574.00000	0,522	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.55	Put		144.00000	0,165	16.46	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Call		1,442.00000	1,369	17.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.55	Put		12.00000	0,012	17.60	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Call		2,432.00000	2,359	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.55	Put		2.00000	0,002	23.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Call		3,430.00000	3,357	28.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.55	Put		0.00000	0,000	28.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Call		4,430.00000	4,357	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.55	Put		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	32.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.50	Put		7,520.00000	7,593	32.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Call		1.00000	0,001	29.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.50	Put		5,521.00000	5,594	29.15	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Call		7.00000	0,006	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.50	Put		3,527.00000	3,599	25.75	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Call		69.00000	0,062	23.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.50	Put		1,589.00000	1,655	23.31	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Call		608.00000	0,554	16.38	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.50	Put		128.00000	0,147	16.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Call		1,491.00000	1,418	17.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.50	Put		11.00000	0,011	17.92	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Call		2,482.00000	2,409	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.50	Put		2.00000	0,002	24.29	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Call		3,480.00000	3,407	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.50	Put		0.00000	0,000	28.79	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Call		4,480.00000	4,407	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.50	Put		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Call		481.00000	0,434	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.70	Put		201.00000	0,227	16.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Call		0.00000	0,000	33.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.85	Put		7,870.00000	7,943	33.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Call		1.00000	0,001	29.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.85	Put		5,871.00000	5,944	29.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Call		4.00000	0,004	25.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.85	Put		3,874.00000	3,947	25.94	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Call		52.00000	0,047	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.85	Put		1,922.00000	1,990	24.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Call		400.00000	0,358	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.85	Put		270.00000	0,301	16.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Call		1,150.00000	1,077	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.85	Put		20.00000	0,020	15.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Call		2,133.00000	2,061	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.85	Put		3.00000	0,004	22.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.85	Call		3,130.00000	3,057	28.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.85	Put		0.00000	0,000	28.17	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Call		4,130.00000	4,057	29.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.85	Put		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Call		0.00000	0,000	32.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.75	Put		7,770.00000	7,843	32.88	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Call		1.00000	0,001	29.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.75	Put		5,771.00000	5,844	29.64	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Call		5.00000	0,004	25.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	10.75	Put		3,775.00000	3,847	25.89	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Call		56.00000	0,051	24.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	8.75	Put		1,826.00000	1,894	24.29	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Call		453.00000	0,408	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	6.75	Put		223.00000	0,251	16.80	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Call		1,247.00000	1,174	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	5.75	Put		17.00000	0,017	16.32	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Call		2,233.00000	2,160	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	4.75	Put		3.00000	0,003	22.70	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Call		3,230.00000	3,157	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	3.75	Put		0.00000	0,000	28.35	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Call		4,230.00000	4,157	29.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	2.75	Put		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	14.90	Put		7,920.00000	7,993	33.12	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Call		1.00000	0,001	29.94	0.00	0	0.00
AU\$ / ROn 14/06/2010 Foreign Exchange Future	12.90	Put		5,921.00000	5,994	29.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Call		4.00000	0,003	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.90	Put		3,924.00000	3,996	25.97	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Call		50.00000	0,046	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.90	Put		1,970.00000	2,039	24.88	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Call		375.00000	0,335	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.90	Put		295.00000	0,328	17.06	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Call		1,102.00000	1,029	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.90	Put		22.00000	0,022	15.36	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Call		2,084.00000	2,011	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.90	Put		4.00000	0,004	21.76	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Call		3,080.00000	3,007	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.08	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Call		4,080.00000	4,007	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.90	Put		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Call		0.00000	0,000	32.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.80	Put		7,820.00000	7,893	32.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Call		1.00000	0,001	29.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.80	Put		5,821.00000	5,894	29.74	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Call		4.00000	0,004	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.80	Put		3,824.00000	3,897	25.91	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Call		54.00000	0,049	24.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.80	Put		1,874.00000	1,942	24.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Call		425.00000	0,382	16.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.80	Put		245.00000	0,275	16.89	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Call		1,199.00000	1,126	16.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.80	Put		19.00000	0,019	16.00	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Call		2,183.00000	2,110	22.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.80	Put		3.00000	0,003	22.39	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Call		3,180.00000	3,107	28.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	28.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Call		4,180.00000	4,107	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.80	Put		0.00000	0,000	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Call		0.00000	0,000	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.65	Put		7,670.00000	7,743	32.72	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Call		1.00000	0,001	29.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.65	Put		5,671.00000	5,744	29.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Call		5.00000	0,005	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.65	Put		3,675.00000	3,748	25.83	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Call		61.00000	0,055	23.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.65	Put		1,731.00000	1,798	23.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Call		511.00000	0,462	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.65	Put		181.00000	0,205	16.63	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Call		1,344.00000	1,271	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.65	Put		14.00000	0,014	16.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Call		2,332.00000	2,259	23.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.65	Put		2.00000	0,002	23.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Call		3,330.00000	3,257	28.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.65	Put		0.00000	0,000	28.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Call		4,330.00000	4,257	29.86	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.65	Put		0.00000	0,000	29.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.15	Put		8,170.00000	8,243	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Call		1.00000	0,001	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.15	Put		6,171.00000	6,244	30.34	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Call		3.00000	0,003	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.15	Put		4,173.00000	4,246	26.47	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Call		39.00000	0,033	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.15	Put		2,209.00000	2,276	25.01	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Call		276.00000	0,248	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.15	Put		446.00000	0,491	18.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Call		876.00000	0,813	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.15	Put		46.00000	0,056	15.78	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Call		1,836.00000	1,763	20.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.15	Put		6.00000	0,006	20.16	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Call		2,831.00000	2,758	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.15	Put		1.00000	0,001	26.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Call		3,830.00000	3,757	29.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.15	Put		0.00000	0,000	29.41	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.10	Put		8,120.00000	8,193	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Call		1.00000	0,001	30.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.10	Put		6,121.00000	6,194	30.26	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Call		3.00000	0,003	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.10	Put		4,123.00000	4,196	26.37	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.10	Call		41.00000	0,035	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	14/06/2010	Foreign Exchange Future	9.10	Put		2,161.00000	2,228	24.99	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Call		293.00000	0,264	17.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.10	Put		413.00000	0,457	17.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Call		919.00000	0,854	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.10	Put		39.00000	0,047	15.70	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Call		1,885.00000	1,812	20.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.10	Put		5.00000	0,005	20.48	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Call		2,881.00000	2,808	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.10	Put		1.00000	0,001	26.82	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Call		3,880.00000	3,807	29.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.10	Put		0.00000	0,000	29.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.00	Put		8,020.00000	8,093	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Call		1.00000	0,001	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.00	Put		6,021.00000	6,094	30.10	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Call		3.00000	0,003	26.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.00	Put		4,023.00000	4,096	26.17	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Call		47.00000	0,040	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.00	Put		2,067.00000	2,133	24.93	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Call		329.00000	0,297	17.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.00	Put		349.00000	0,390	17.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Call		1,007.00000	0,940	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.00	Put		27.00000	0,033	15.53	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Call		1,985.00000	1,912	21.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.00	Put		5.00000	0,005	21.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Call		2,981.00000	2,908	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.00	Put		1.00000	0,001	27.45	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Call		3,980.00000	3,907	29.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.00	Put		0.00000	0,000	29.68	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	14.95	Put		7,970.00000	8,043	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Call		1.00000	0,001	30.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	12.95	Put		5,971.00000	6,044	30.02	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Call		4.00000	0,003	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	10.95	Put		3,974.00000	4,046	26.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Call		48.00000	0,043	24.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	8.95	Put		2,018.00000	2,086	24.90	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Call		352.00000	0,315	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.95	Put		322.00000	0,358	17.25	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Call		1,054.00000	0,984	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.95	Put		24.00000	0,027	15.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Call		2,034.00000	1,961	21.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.95	Put		4.00000	0,004	21.44	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Call		3,030.00000	2,958	27.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.95	Put		0.00000	0,001	27.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Call		4,030.00000	3,957	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	2.95	Put		0.00000	0,000	29.77	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.20	Put		8,220.00000	8,293	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.20	Call		1.00000	0,001	30.42	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	14/06/2010	Foreign Exchange Future	13.20	Put		6,221.00000	6,294	30.42	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Call		3.00000	0,003	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.20	Put		4,223.00000	4,296	26.57	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Call		36.00000	0,031	25.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.20	Put		2,256.00000	2,324	25.04	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Call		260.00000	0,234	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.20	Put		480.00000	0,527	18.23	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Call		835.00000	0,772	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.20	Put		55.00000	0,065	15.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Call		1,787.00000	1,714	19.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.20	Put		7.00000	0,007	19.84	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Call		2,781.00000	2,708	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.20	Put		1.00000	0,001	26.19	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Call		3,780.00000	3,707	29.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.20	Put		0.00000	0,000	29.32	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.05	Put		8,070.00000	8,143	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Call		1.00000	0,001	30.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.05	Put		6,071.00000	6,144	30.18	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Call		3.00000	0,003	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.05	Put		4,073.00000	4,146	26.27	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Call		44.00000	0,038	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.05	Put		2,114.00000	2,181	24.96	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Call		310.00000	0,280	17.65	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.05	Put		380.00000	0,423	17.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Call		962.00000	0,897	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.05	Put		32.00000	0,040	15.61	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Call		1,935.00000	1,862	20.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.05	Put		5.00000	0,005	20.80	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Call		2,931.00000	2,858	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.05	Put		1.00000	0,001	27.13	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Call		3,930.00000	3,857	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	29.59	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Call		0.00000	0,000	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	15.25	Put		8,270.00000	8,343	33.12	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Call		1.00000	0,001	30.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	13.25	Put		6,271.00000	6,344	30.50	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Call		3.00000	0,002	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	11.25	Put		4,273.00000	4,345	26.66	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Call		34.00000	0,029	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	9.25	Put		2,304.00000	2,372	25.07	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Call		246.00000	0,221	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	7.25	Put		516.00000	0,564	18.43	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Call		794.00000	0,733	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	6.25	Put		64.00000	0,076	15.95	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Call		1,737.00000	1,664	19.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	5.25	Put		7.00000	0,007	19.52	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Call		2,731.00000	2,658	25.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	4.25	Put		1.00000	0,001	25.87	0.00	0	0.00
AU\$ / ROn	14/06/2010	Foreign Exchange Future	3.25	Call		3,730.00000	3,657	29.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2010	Foreign Exchange Future	3.25	Put		0.00000	0,000	29.24	0.00	0	0.00
CRD1	On 04/02/2010	Index Future			130.92200	130.83500			0.00	0	2.00
CRD1	On 06/05/2010	Index Future			133.31800	133.23000			0.00	0	0.00
GOVI	On 04/02/2010	GOVI			302.80200	302.50300		5.37	0.00	0	1,132.00
GOVI	On 04/02/2010	GOVI	304.00	Call		18,442.00000	1,901	5.37	0.00	0	0.00
GOVI	On 04/02/2010	GOVI	304.00	Put		33,412.00000	3,099	5.37	0.00	0	0.00
GOVI	On 06/05/2010	GOVI			308.34400	308.04100		6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Call		44,690.00000	4,554	6.80	0.00	0	0.00
GOVI	On 06/05/2010	GOVI	309.80	Put		62,280.00000	6,010	6.80	0.00	0	0.00
GOVI	On 05/08/2010	GOVI			314.08900	313.77900		6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Call		57,707.00000	5,875	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		75,917.00000	7,386	6.57	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 04/02/2010	Index Future			362.69100	362.96600			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			7.23000	7.24000			0.00	0	0.00
JIBAR F	On	20/01/2010	Jibar Tradeable Future			7.21200	7.21100			0.00	0	0.00
JIBAR F	On	17/02/2010	Jibar Tradeable Future			7.12900	7.12900			0.00	0	0.00
JIBAR F	On	17/03/2010	Jibar Tradeable Future			7.11100	7.10500			0.00	0	0.00
JIBAR F	On	21/04/2010	Jibar Tradeable Future			7.10700	7.10400			0.00	0	0.00
JIBAR F	On	19/05/2010	Jibar Tradeable Future			7.12300	7.12200			0.00	0	0.00
JIBAR F	On	15/06/2010	Jibar Tradeable Future			7.12400	7.13900			0.00	0	0.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			7.31900	7.32100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			7.52500	7.54000			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			7.87600	7.88500			0.00	0	0.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			8.27900	8.25700			0.00	0	5,000.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			8.65700	8.65900			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	31/12/2009	Rodi			6.84200	6.85200			0.00	0	0.00
JROD	On	29/01/2010	Rodi			7.00900	7.03400			0.00	0	0.00
JROD	On	26/02/2010	Rodi			6.98400	7.00200			0.00	0	0.00
JROD	On	31/03/2010	Rodi			7.18400	7.20000			0.00	0	0.00
OTH1	On	04/02/2010	Index Future			291.83800	291.55400			0.00	0	3.00
OTH1	On	06/05/2010	Index Future			297.17900	296.89100			0.00	0	0.00
R155	On	04/02/2010	Bond Future			7.61600	7.62100		1.50	0.00	0	31.00
R155	On	04/02/2010	Bond Future	7.50	Call		182.00000	0,178	1.50	0.00	0	0.00
R155	On	04/02/2010	Bond Future	7.50	Put		366.00000	0,354	1.50	0.00	0	0.00
R157	On	04/02/2010	Bond Future			8.44400	8.44500		5.25	0.00	0	6,593.00
R157	On	04/02/2010	Bond Future	7.75	Call		99.00000	0,089	5.12	0.00	0	0.00
R157	On	04/02/2010	Bond Future	7.75	Put		3,633.00000	3,618	5.12	0.00	0	0.00
R157	On	06/05/2010	Bond Future			8.51500	8.51600		5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Call		1,593.00000	1,579	5.25	0.00	0	0.00
R157	On	06/05/2010	Bond Future	8.50	Put		1,669.00000	1,651	5.25	0.00	0	0.00
R157	On	05/08/2010	Bond Future			8.55900	8.56000		5.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Call		2,509.00000	2,499	5.10	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1,645.00000	1,631	5.10	0.00	0	0.00
R186	On	04/02/2010	Bond Future			9.02100	9.04200		11.50	47,584,499.67	417	18,786.00
R186	On	04/02/2010	Bond Future	8.25	Call		147.00000	0,142	11.28	0.00	0	0.00
R186	On	04/02/2010	Bond Future	8.25	Put		7,949.00000	7,747	11.28	0.00	0	0.00
R186	On	06/05/2010	Bond Future			9.06800	9.09000		11.50	0.00	0	0.00
R186	On	06/05/2010	Bond Future	9.00	Call		2,976.00000	3,039	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	Put		3,813.00000	3,672	11.50	0.00	0	0.00
R186	On	05/08/2010	Bond Future			9.10100	9.12400		11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,841.00000	4,934	11.75	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.25	Put		3,699.00000	3,581	11.75	0.00	0	0.00
R201	On	04/02/2010	Bond Future			8.50800	8.50900		5.00	0.00	0	486.00
R201	On	04/02/2010	Bond Future	7.50	Call		14.00000	0,012	4.87	0.00	0	0.00
R201	On	04/02/2010	Bond Future	7.50	Put		4,088.00000	4,082	4.87	0.00	0	0.00
R201	On	06/05/2010	Bond Future			8.57700	8.57800		4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Call		1,107.00000	1,096	4.75	0.00	0	0.00
R201	On	06/05/2010	Bond Future	8.50	Put		1,401.00000	1,386	4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future			8.61900	8.61900		4.75	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Call		2,340.00000	2,331	4.84	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		986.00000	0,977	4.84	0.00	0	0.00
R203	On	04/02/2010	Bond Future			9.08100	9.08200		7.50	0.00	0	1,570.00
R203	On	04/02/2010	Bond Future	8.20	Call		56.00000	0,049	7.27	0.00	0	0.00
R203	On	04/02/2010	Bond Future	8.20	Put		4,830.00000	4,818	7.27	0.00	0	0.00
R203	On	06/05/2010	Bond Future			9.15400	9.15500		7.75	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Call		1,494.00000	1,478	7.63	0.00	0	0.00
R203	On	06/05/2010	Bond Future	9.00	Put		2,289.00000	2,268	7.63	0.00	0	0.00
R203	On	05/08/2010	Bond Future			9.20600	9.20700		7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Call		2,478.00000	2,466	7.50	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		2,265.00000	2,248	7.50	0.00	0	0.00
R204	On	04/02/2010	Bond Future			9.07400	9.07400		8.50	0.00	0	4,207.00

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	8.20	Call		60.00000	0,052	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	8.20	Put		5,264.00000	5,256	8.23	0.00	0	0.00
R204	On	04/02/2010	Bond Future	9.00	Call		1,047.00000	1,012	8.50	0.00	0	100.00
R204	On	04/02/2010	Bond Future	9.00	Put		1,474.00000	1,439	8.50	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Call		216.00000	0,198	8.28	0.00	0	200.00
R204	On	04/02/2010	Bond Future	8.50	Put		3,593.00000	3,575	8.28	0.00	0	0.00
R204	On	06/05/2010	Bond Future			9.14000	9.14000		8.50	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Call		1,670.00000	1,649	8.36	0.00	0	0.00
R204	On	06/05/2010	Bond Future	9.00	Put		2,461.00000	2,440	8.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future			9.18900	9.19000		8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Call		2,814.00000	2,800	8.75	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		2,485.00000	2,466	8.75	0.00	0	0.00
R206	On	04/02/2010	Bond Future			8.56800	8.56900		4.50	0.00	0	2.00
R206	On	04/02/2010	Bond Future	7.50	Call		11.00000	0,009	4.37	0.00	0	0.00
R206	On	04/02/2010	Bond Future	7.50	Put		3,517.00000	3,512	4.37	0.00	0	0.00
R206	On	06/05/2010	Bond Future			8.65800	8.65900		4.25	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Call		1,210.00000	1,201	4.29	0.00	0	0.00
R206	On	06/05/2010	Bond Future	8.75	Put		935.00000	0,923	4.29	0.00	0	0.00
R206	On	05/08/2010	Bond Future			8.71800	8.71900		4.25	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		1,777.00000	1,770	4.32	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		982.00000	0,972	4.32	0.00	0	0.00
R207	On	04/02/2010	Bond Future			9.15200	9.16300		9.50	0.00	0	600.00
R207	On	04/02/2010	Bond Future	8.25	Call		56.00000	0,051	9.22	0.00	0	0.00
R207	On	04/02/2010	Bond Future	8.25	Put		5,668.00000	5,598	9.22	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	06/05/2010	Bond Future			9.21600	9.22700		9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Call		2,218.00000	2,230	9.50	0.00	0	0.00
R207	On	06/05/2010	Bond Future	9.25	Put		2,085.00000	2,033	9.50	0.00	0	0.00
R207	On	05/08/2010	Bond Future			9.26500	9.27700		9.75	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Call		3,462.00000	3,485	9.94	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		2,207.00000	2,162	9.94	0.00	0	0.00
R208	On	04/02/2010	Bond Future			9.15900	9.16000		10.25	0.00	0	5,004.00
R208	On	04/02/2010	Bond Future	8.50	Call		183.00000	0,166	9.99	0.00	0	0.00
R208	On	04/02/2010	Bond Future	8.50	Put		4,349.00000	4,326	9.99	0.00	0	0.00
R208	On	06/05/2010	Bond Future			9.21600	9.21700		10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Call		2,270.00000	2,251	10.25	0.00	0	0.00
R208	On	06/05/2010	Bond Future	9.25	Put		2,072.00000	2,047	10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future			9.25900	9.25900		10.25	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Call		3,615.00000	3,597	10.45	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		2,204.00000	2,186	10.45	0.00	0	0.00
R209	On	04/02/2010	Bond Future			8.76100	8.77200		14.25	0.00	0	1,800.00
R209	On	04/02/2010	Bond Future	7.50	Call		6.00000	0,005	13.63	0.00	0	2,500.00
R209	On	04/02/2010	Bond Future	7.50	Put		11,476.00000	11,386	13.63	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Call		8,910.00000	8,991	15.81	0.00	0	0.00
R209	On	04/02/2010	Bond Future	10.00	Put		37.00000	0,029	15.81	0.00	0	0.00
R209	On	06/05/2010	Bond Future			8.79100	8.80100		14.75	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Call		1,732.00000	1,736	14.57	0.00	0	0.00
R209	On	06/05/2010	Bond Future	8.50	Put		4,197.00000	4,122	14.57	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.80900	8.82000		14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/08/2010	Bond Future	8.75	Call		3,357.00000	3,377	14.75	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		3,916.00000	3,849	14.75	0.00	0	0.00
TRT1	On	04/02/2010	Index Future			299.03500	298.74100			0.00	0	100.00
TRT1	On	06/05/2010	Index Future			304.50900	304.21000			0.00	0	0.00

Total for Derivatives : **977,174,076.37** **122,788** **250,138.00**

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.38200			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			7.56500	7.57000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			8.38500	8.39000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.99000	9.01000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			8.45500	8.46000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			9.03000	9.03500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			9.03000	9.03500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			8.51000	8.51500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			9.11000	9.12000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			9.11500	9.12000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.73500	8.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :							0.00	0	0.00
Grand Total:							977,174,076.37	122,788	250,138.00